

Daily MTM Report

Daily summary for: 20/02/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/03/2012 Foreign Exchange Future			7.70510	7.76060		16.36	61,771,786.70	8,017	189,420.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		728.00000	673,000	17.42	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		3.00000	4,000	17.42	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		680.00000	625,000	17.16	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		5.00000	6,000	17.16	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		778.00000	722,000	17.69	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		3.00000	3,000	17.69	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		764.00000	708,000	17.62	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		3.00000	3,000	17.62	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		618.00000	563,000	16.81	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		7.00000	8,000	16.81	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		523.00000	469,000	16.27	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		12.00000	14,000	16.27	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		962.00000	906,000	19.38	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		1.00000	1,000	19.38	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		570.00000	516,000	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		9.00000	11,000	16.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,012.00000	956,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	1,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		273.00000	228,000	16.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		62.00000	73,000	16.23	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		85.00000	65,000	18.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		274.00000	310,000	18.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		389.00000	338,000	16.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		28.00000	33,000	16.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		31.00000	23,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		570.00000	618,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,062.00000	1,006,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	1,000	20.37	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		27.00000	20,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		616.00000	665,000	21.70	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		912.00000	857,000	18.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		1.00000	2,000	18.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		73.00000	55,000	18.66	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		312.00000	350,000	18.66	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		666.00000	611,000	17.08	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		5.00000	6,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,111.00000	1,056,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		0.00000	1,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		349.00000	299,000	16.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		38.00000	44,000	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
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		41.00000	30,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		480.00000	525,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		114.00000	89,000	17.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		203.00000	234,000	17.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		715.00000	660,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		4.00000	5,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,161.00000	1,106,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	1,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		132.00000	104,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		171.00000	199,000	17.13	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		63.00000	47,000	19.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		352.00000	392,000	19.04	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		99.00000	76,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		238.00000	271,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		47.00000	35,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		436.00000	480,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		432.00000	380,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		21.00000	25,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		477.00000	423,000	16.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		16.00000	18,000	16.00	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		863.00000	807,000	18.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		2.00000	2,000	18.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		179.00000	142,000	16.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		118.00000	137,000	16.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		54.00000	40,000	19.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		393.00000	435,000	19.43	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		310.00000	262,000	16.18	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		49.00000	57,000	16.18	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,361.00000	1,305,000	23.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	23.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,611.00000	1,555,000	25.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	25.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		239.00000	196,000	16.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		78.00000	91,000	16.27	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		36.00000	26,000	20.79	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		525.00000	571,000	20.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,561.00000	1,505,000	25.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	25.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		813.00000	758,000	17.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		2.00000	3,000	17.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		153.00000	122,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		142.00000	167,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		24.00000	18,000	22.16	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		663.00000	713,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,311.00000	1,255,000	22.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	0,000	22.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		208.00000	168,000	16.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		97.00000	113,000	16.32	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,211.00000	1,156,000	21.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	1,000	21.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,261.00000	1,205,000	22.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	0,000	22.36	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,411.00000	1,355,000	23.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	23.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,661.00000	1,605,000	26.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	26.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		21.00000	16,000	22.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		710.00000	761,000	22.62	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		19.00000	14,000	23.01	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		758.00000	809,000	23.01	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		9.00000	7,000	25.37	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,048.00000	1,102,000	25.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,245.00000	1,299,000	26.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		6.00000	4,000	26.94	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		15.00000	11,000	23.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		854.00000	906,000	23.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		13.00000	9,000	24.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		902.00000	954,000	24.19	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		999.00000	1,052,000	24.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		10.00000	7,000	24.97	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		951.00000	1,003,000	24.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		12.00000	8,000	24.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,493.00000	1,548,000	28.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		4.00000	3,000	28.90	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,741.00000	1,796,000	28.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		2.00000	1,000	28.69	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,443.00000	1,498,000	28.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		4.00000	3,000	28.51	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.80690	7.86240		16.98	12,842,350.50	1,645	64,801.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		684.00000	636,000	15.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		72.00000	79,000	15.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		645.00000	597,000	15.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		83.00000	90,000	15.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		725.00000	676,000	15.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		63.00000	69,000	15.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		228.00000	206,000	18.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		466.00000	499,000	18.34	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		19.00000	20,000	16.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,131.00000	1,077,000	16.85	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		140.00000	126,000	20.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		778.00000	819,000	20.24	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		118.00000	107,000	20.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		906.00000	950,000	20.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		106.00000	96,000	21.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		994.00000	1,039,000	21.45	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		898.00000	845,000	16.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		36.00000	38,000	16.02	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		500.00000	460,000	16.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		138.00000	153,000	16.06	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		259.00000	234,000	17.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		397.00000	427,000	17.88	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		201.00000	181,000	18.79	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		539.00000	574,000	18.79	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		361.00000	327,000	16.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		249.00000	270,000	16.83	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,083.00000	1,129,000	21.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		95.00000	86,000	21.93	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		386.00000	351,000	16.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		224.00000	244,000	16.67	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,452.00000	1,502,000	23.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		64.00000	59,000	23.86	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.90980	7.96580		17.45	0.00	0	9,558.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		869.00000	821,000	15.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		103.00000	111,000	15.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		831.00000	784,000	15.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		115.00000	124,000	15.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		908.00000	859,000	15.75	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		92.00000	99,000	15.75	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		128.00000	138,000	15.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		794.00000	748,000	15.87	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,302.00000	1,346,000	21.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		168.00000	156,000	21.90	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		454.00000	422,000	17.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		388.00000	412,000	17.45	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		247.00000	229,000	20.07	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		881.00000	919,000	20.07	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,391.00000	1,436,000	22.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		157.00000	146,000	22.26	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,045.00000	1,086,000	20.81	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		211.00000	196,000	20.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		545.00000	509,000	16.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		279.00000	299,000	16.73	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		726.00000	760,000	19.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		292.00000	270,000	19.31	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		379.00000	352,000	18.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		513.00000	542,000	18.19	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.01110	8.06750		17.86	0.00	0	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		684.00000	646,000	16.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		317.00000	335,000	16.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		660.00000	623,000	16.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		343.00000	362,000	16.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		709.00000	671,000	16.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		292.00000	310,000	16.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		485.00000	509,000	17.86	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		552.00000	520,000	17.86	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,301.00000	1,340,000	21.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		268.00000	251,000	21.36	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.09920	8.17240		18.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		710.00000	671,000	17.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		488.00000	522,000	17.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		690.00000	651,000	18.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		518.00000	552,000	18.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		731.00000	690,000	17.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		459.00000	491,000	17.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,305.00000	1,356,000	21.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		377.00000	355,000	21.21	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		652.00000	615,000	18.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		580.00000	616,000	18.42	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.16250	8.40300		18.60	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		678.00000	577,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,253.00000	1,392,000	20.25	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		665.00000	566,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,290.00000	1,431,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		692.00000	589,000	20.15	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,217.00000	1,354,000	20.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.92730	8.98210		19.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,371.00000	1,342,000	19.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		889.00000	915,000	19.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,354.00000	1,322,000	19.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		922.00000	945,000	19.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,388.00000	1,360,000	19.09	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		856.00000	883,000	19.09	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		592.00000	612,000	17.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,574.00000	1,539,000	17.89	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.00140	10.05620		20.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,958.00000	1,923,000	20.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,102.00000	1,122,000	20.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,936.00000	1,902,000	20.08	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,130.00000	1,151,000	20.08	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,979.00000	1,944,000	19.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,073.00000	1,093,000	19.97	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.70510	7.76060		16.36	77,051.00	10	404.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			27,335.00000	22,807,000	16.23	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			6,275.00000	7,297,000	16.23	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			23,932.00000	19,648,000	16.27	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			7,872.00000	9,138,000	16.27	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			30,981.00000	26,239,000	16.18	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			4,921.00000	5,729,000	16.18	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			48,010.00000	52,531,000	20.34	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			4,070.00000	3,041,000	20.34	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.80690	7.86240		16.98	0.00	0	523.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			16,688.00000	15,074,000	19.51	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			65,448.00000	69,384,000	19.51	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			15,721.00000	14,202,000	19.76	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			69,481.00000	73,512,000	19.76	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			17,726.00000	16,011,000	19.27	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			61,486.00000	65,321,000	19.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.21020	12.27220		14.53	32,601,234.00	2,670	11,220.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		838.00000	776,000	15.66	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	19/03/2012	Foreign Exchange Future	11.45	Put		16.00000	16,000	15.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		790.00000	728,000	15.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		18.00000	18,000	15.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		886.00000	824,000	16.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		14.00000	14,000	16.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		742.00000	680,000	14.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		20.00000	20,000	14.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		439.00000	386,000	14.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		67.00000	76,000	14.48	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,278.00000	1,216,000	19.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		6.00000	6,000	19.32	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		518.00000	463,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		46.00000	53,000	14.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		196.00000	161,000	14.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		224.00000	251,000	14.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		935.00000	873,000	16.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		13.00000	13,000	16.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,377.00000	1,314,000	19.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		5.00000	4,000	19.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		602.00000	545,000	14.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		30.00000	35,000	14.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,180.00000	1,118,000	18.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		8.00000	8,000	18.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		367.00000	317,000	14.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		95.00000	107,000	14.50	0.00	0	768.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		402.00000	351,000	14.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		80.00000	91,000	14.49	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		114.00000	89,000	15.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		392.00000	429,000	15.97	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		636.00000	683,000	17.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		58.00000	43,000	17.20	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,290.00000	1,349,000	20.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		12.00000	9,000	20.16	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.36110	12.42310		14.81	0.00	0	2,959.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		745.00000	695,000	14.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		172.00000	184,000	14.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		712.00000	663,000	14.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		189.00000	202,000	14.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		779.00000	728,000	13.97	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		156.00000	167,000	13.97	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.51220	12.57520		15.65	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		340.00000	321,000	17.61	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,215.00000	1,259,000	17.61	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		330.00000	311,000	17.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,255.00000	1,299,000	17.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		351.00000	331,000	17.50	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,176.00000	1,219,000	17.50	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,341.00000	1,287,000	14.08	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		116.00000	125,000	14.08	0.00	0	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09700	0.09780		19.00	2,134.00	22	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		793.00000	716,000	18.67	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		13.00000	16,000	18.67	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		116.00000	90,000	19.00	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		336.00000	390,000	19.00	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,780.00000	1,701,000	25.49	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	1,000	25.49	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09840	0.09920		18.33	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		162.00000	149,000	20.65	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,042.00000	1,109,000	20.65	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		61.00000	56,000	23.28	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,941.00000	2,016,000	23.28	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		463.00000	426,000	18.13	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		343.00000	386,000	18.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.20460	10.22300		12.89	724,526.60	71	22,651.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		230.00000	203,000	12.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		107.00000	98,000	12.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		200.00000	174,000	12.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		127.00000	119,000	12.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		263.00000	235,000	12.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		90.00000	80,000	12.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,175.00000	1,156,000	17.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		2.00000	1,000	17.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		151.00000	127,000	13.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		178.00000	172,000	13.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		455.00000	428,000	13.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		32.00000	23,000	13.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,225.00000	1,205,000	17.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		2.00000	0,000	17.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		372.00000	345,000	12.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		49.00000	40,000	12.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		56.00000	40,000	14.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		433.00000	435,000	14.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		36.00000	25,000	15.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		563.00000	570,000	15.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		131.00000	108,000	13.36	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		208.00000	203,000	13.36	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		15.00000	9,000	17.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		892.00000	904,000	17.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		5.00000	2,000	19.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,282.00000	1,297,000	19.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		25.00000	15,000	16.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		702.00000	710,000	16.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		2.00000	1,000	20.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,529.00000	1,546,000	20.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		22.00000	13,000	16.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		749.00000	758,000	16.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		684.00000	662,000	14.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		11.00000	7,000	14.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		9.00000	5,000	18.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,086.00000	1,100,000	18.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		32.00000	21,000	15.79	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		609.00000	616,000	15.79	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		796.00000	806,000	16.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		19.00000	11,000	16.90	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,381.00000	1,397,000	19.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		4.00000	2,000	19.52	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		297.00000	269,000	12.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		74.00000	64,000	12.95	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		334.00000	306,000	12.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		61.00000	51,000	12.97	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.34440	10.36220		14.13	0.00	0	26,015.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		328.00000	310,000	14.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		366.00000	366,000	14.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		308.00000	291,000	14.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		396.00000	397,000	14.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		348.00000	330,000	14.13	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		336.00000	336,000	14.13	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.48820	10.50590		14.94	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		415.00000	403,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		635.00000	640,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		395.00000	383,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		665.00000	670,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		404.00000	392,000	15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		574.00000	579,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,146.00000	1,129,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		90.00000	91,000	14.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.81450	10.92880		14.85	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		701.00000	652,000	15.93	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,265.00000	1,331,000	15.93	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		687.00000	638,000	16.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,301.00000	1,367,000	16.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		715.00000	665,000	15.86	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,229.00000	1,294,000	15.86	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			424.98200	424.64100			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			431.31800	430.98800			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			386.76200	386.37000			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			392.52800	392.14500			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.74050	7.79640		16.65	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		119.00000	101,000	18.64	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		423.00000	461,000	18.64	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		108.00000	91,000	18.93	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		462.00000	501,000	18.93	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		132.00000	111,000	18.36	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		386.00000	421,000	18.36	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.71620	7.77190		16.47	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		126.00000	102,000	17.79	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	29/03/2012	Any day expiry	7.90	Put		254.00000	286,000	17.79	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		111.00000	89,000	18.12	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		289.00000	323,000	18.12	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		143.00000	116,000	17.46	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		221.00000	250,000	17.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.26960	8.30910		12.44	0.00	0	18,495.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,060.00000	1,020,000	17.90	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		1.00000	0,000	17.90	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,010.00000	970,000	17.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	0,000	17.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,110.00000	1,070,000	18.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		1.00000	0,000	18.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		910.00000	871,000	17.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		1.00000	1,000	17.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,359.00000	1,320,000	19.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	19.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		566.00000	526,000	14.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		7.00000	6,000	14.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		861.00000	821,000	16.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		2.00000	1,000	16.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,309.00000	1,270,000	19.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	19.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,109.00000	2,070,000	23.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.74	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		423.00000	384,000	13.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		14.00000	14,000	13.07	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.28840	8.32820		13.08	207,210.00	25	8,758.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		716.00000	680,000	12.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		38.00000	42,000	12.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		674.00000	638,000	12.94	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		46.00000	50,000	12.94	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		760.00000	724,000	12.98	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		32.00000	36,000	12.98	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.31650	8.35830		13.52	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		403.00000	378,000	13.44	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		281.00000	298,000	13.44	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		378.00000	354,000	13.50	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		306.00000	324,000	13.50	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		429.00000	403,000	13.38	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		257.00000	273,000	13.38	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.33180	9.37170		15.29	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,373.00000	2,336,000	15.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		301.00000	304,000	15.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,331.00000	2,294,000	15.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		309.00000	312,000	15.64	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,415.00000	2,378,000	15.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		293.00000	296,000	15.85	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.75130	7.79040		11.90	0.00	0	10.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		270.00000	234,000	12.30	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		30.00000	33,000	12.30	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		231.00000	196,000	12.20	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		41.00000	45,000	12.20	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		312.00000	275,000	12.40	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		22.00000	24,000	12.40	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.83700	7.87580		11.99	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		129.00000	116,000	13.22	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		403.00000	429,000	13.22	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		117.00000	105,000	13.42	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		441.00000	468,000	13.42	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		142.00000	128,000	13.02	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		366.00000	391,000	13.02	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.06350	0.07980			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.18170	0.16560			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.02070	0.02070			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.08610	0.06970			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.05380	0.06470			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.06110	0.07000			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.08060	0.08920			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.45340	8.45900		14.83	0.00	0	25.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		94.00000	85,000	15.55	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		235.00000	232,000	15.55	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		79.00000	71,000	15.79	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		270.00000	268,000	15.79	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		110.00000	101,000	15.31	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		201.00000	198,000	15.31	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.57730	8.58240		15.94	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		160.00000	155,000	17.74	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		678.00000	678,000	17.74	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		150.00000	145,000	17.92	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		718.00000	718,000	17.92	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		170.00000	165,000	17.56	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		638.00000	638,000	17.56	0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/05/2012	GOVI				387.67500	387.30700			131,809,500.00	34	215.00
GOVI On	03/05/2012	GOVI		382.00	Call		53,070.00000	56,750,000		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		52,970.00000	56,650,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/05/2012	GOVI	381.99	Call		53,170.00000	56,850,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			393.45400	393.09600			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		30,960.00000	34,540,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		30,860.00000	34,440,000		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		31,060.00000	34,640,000		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			169.97200	169.91200			1,699,720.00	1	515.00
IGOV	On	02/08/2012	Index Future			172.50600	172.45100			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			461.05000	461.05000			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			469.57000	469.57000			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.63000	5.63000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.65000	5.65000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.68000	5.68000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.71000	5.72000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.74000	5.74000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.86000	5.87000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.00000	6.03000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.16000	6.19000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.34000	6.37000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.53000	6.57000			0.00	0	1,500.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.46470	6.46810		11.35	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		209.00000	204,000	11.91	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		25.00000	23,000	11.91	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		201.00000	196,000	11.88	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		27.00000	25,000	11.88	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		217.00000	212,000	11.95	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		23.00000	21,000	11.95	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.51740	6.52000		12.39	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		318.00000	314,000	12.66	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		98.00000	97,000	12.66	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		285.00000	280,000	12.60	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		115.00000	113,000	12.60	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/06/2012	Foreign Exchange Future	6.25	Call		354.00000	349,000	12.73	0.00	0	0.00
NZ\$ / R	On 18/06/2012	Foreign Exchange Future	6.25	Put		84.00000	82,000	12.73	0.00	0	0.00
PULA /	On 19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA /	On 19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA /	On 19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00
PULA /	On 19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00
PULA /	On 19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00
PULA /	On 19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00
PULA /	On 19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On 03/05/2012	Bond Future			6.64900	6.66000		3.14	0.00	0	10,835.00
R157	On 03/05/2012	Bond Future	8.25	Call		5,153.00000	5,189,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.25	Put		2.00000	1,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.30	Call		5,310.00000	5,346,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.30	Put		2.00000	1,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.20	Call		4,995.00000	5,032,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.20	Put		2.00000	2,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.25	Put		1,580.00000	1,541,000	3.05	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.25	Call		204.00000	202,000	3.05	0.00	0	1,500.00
R157	On 03/05/2012	Bond Future	6.50	Call		454.00000	455,000	3.09	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.50	Put		988.00000	953,000	3.09	0.00	0	1,500.00
R157	On 03/05/2012	Bond Future	6.75	Call		858.00000	865,000	3.14	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.75	Put		559.00000	529,000	3.14	0.00	0	1,500.00
R157	On 02/08/2012	Bond Future			6.70400	6.71500		3.60	0.00	0	0.00
R157	On 02/08/2012	Bond Future	8.00	Call		4,046.00000	4,071,000	3.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.00	Put		168.00000	159,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,178.00000	4,203,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		152.00000	144,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,916.00000	3,940,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		186.00000	176,000	3.83	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.74900	6.76200		3.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,788.00000	1,801,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,116.00000	1,092,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,873.00000	1,887,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,060.00000	1,037,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,704.00000	1,717,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,173.00000	1,149,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.77700	6.78900		3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,451.00000	1,460,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,551.00000	1,529,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,519.00000	1,528,000	3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,491.00000	1,469,000	3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,387.00000	1,396,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,616.00000	1,594,000	3.13	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.26600	8.28200		11.65	0.00	0	28,056.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.00	Call		7,127.00000	7,223,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		586.00000	530,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,498.00000	7,598,000	12.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		521.00000	469,000	12.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,761.00000	6,853,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		658.00000	598,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,854.00000	4,703,000	11.44	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,148.00000	1,149,000	11.44	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,011.00000	2,878,000	11.62	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,229.00000	2,248,000	11.62	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,775.00000	3,822,000	11.88	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,732.00000	1,627,000	11.88	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,046.00000	6,128,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		828.00000	758,000	12.19	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.33500	8.35100		15.29	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,934.00000	6,987,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,299.00000	3,203,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,215.00000	7,270,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,136.00000	3,042,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,658.00000	6,709,000	15.46	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,470.00000	3,371,000	15.46	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,374.00000	5,255,000	15.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,428.00000	4,458,000	15.15	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		6,441.00000	6,489,000	15.42	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,612.00000	3,511,000	15.42	0.00	0	276.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	7.66	Put		8,955.00000	8,814,000	14.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		2,257.00000	2,265,000	14.82	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,258.00000	8,121,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,563.00000	2,575,000	14.88	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,990.00000	7,043,000	15.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,266.00000	3,170,000	15.51	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.40000	8.41700		14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,624.00000	7,684,000	15.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,633.00000	4,537,000	15.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,884.00000	7,946,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,453.00000	4,359,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,367.00000	7,425,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,818.00000	4,720,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.46300	8.48000		14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		7,026.00000	7,078,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,847.00000	6,746,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		7,258.00000	7,312,000	15.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,632.00000	6,533,000	15.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,804.00000	6,855,000	14.95	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,074.00000	6,972,000	14.95	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R:On	21/12/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.46495	215.48532			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		485.00000	465,000		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		435.00000	415,000		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		535.00000	515,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			252.06356	252.07052			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		1,071.00000	1,064,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		1,021.00000	1,014,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		1,121.00000	1,114,000		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			6.09700	6.10800		2.34	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,981.00000	4,009,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	1,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,099.00000	4,127,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,863.00000	3,890,000	2.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.56	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.10400	6.11300		2.79	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,143.00000	3,159,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		70.00000	66,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,244.00000	3,260,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		62.00000	58,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,043.00000	3,059,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		79.00000	74,000	2.98	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.07900	6.09200		2.54	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,405.00000	1,417,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		581.00000	566,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,472.00000	1,484,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		547.00000	533,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,339.00000	1,351,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		615.00000	601,000	2.57	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.00100	6.01300		2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,180.00000	1,189,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		758.00000	745,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,234.00000	1,242,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		723.00000	710,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,129.00000	1,137,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		796.00000	782,000	2.29	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2012	Bond Future			187.47302	187.47740			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		2,523.00000	2,527,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		2,573.00000	2,577,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		2,473.00000	2,477,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.22100	7.22100		5.52	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,615.00000	6,614,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		8.00000	7,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,821.00000	6,820,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		7.00000	6,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,410.00000	6,408,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		11.00000	9,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,626.00000	1,607,000	5.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		626.00000	607,000	5.44	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,225.00000	1,204,000	5.49	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		905.00000	884,000	5.49	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,664.00000	1,644,000	5.62	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		640.00000	620,000	5.62	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,825.00000	2,811,000	5.77	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		260.00000	246,000	5.77	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.28900	7.28800		6.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.50	Call		5,493.00000	5,478,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		431.00000	421,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,662.00000	5,648,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		398.00000	389,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,325.00000	5,309,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		466.00000	454,000	7.20	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.35300	7.35300		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,250.00000	3,237,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,633.00000	1,620,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,378.00000	3,365,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,559.00000	1,546,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,125.00000	3,111,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,710.00000	1,696,000	6.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.41200	7.41100		6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,138.00000	1,128,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,772.00000	4,766,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,199.00000	1,188,000	5.99	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,629.00000	4,622,000	5.99	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,083.00000	1,073,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,921.00000	4,914,000	5.98	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.52300	7.52800		6.74	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,186.00000	6,206,000	7.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.75	Put		49.00000	43,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,418.00000	6,439,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		40.00000	34,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,953.00000	5,973,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		58.00000	52,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,136.00000	3,098,000	6.55	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		334.00000	322,000	6.55	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,968.00000	1,960,000	6.88	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		818.00000	784,000	6.88	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.59700	7.60200		8.69	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,269.00000	5,271,000	9.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		865.00000	842,000	9.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,454.00000	5,457,000	9.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		812.00000	790,000	9.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,085.00000	5,086,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		920.00000	896,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.66400	7.67000		8.29	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,783.00000	3,784,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,194.00000	2,166,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,929.00000	3,930,000	8.41	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,102.00000	2,073,000	8.41	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,642.00000	3,642,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,292.00000	2,262,000	8.37	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.72700	7.73300		8.16	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,971.00000	3,974,000	8.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	8.00	Put		2,732.00000	2,707,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,106.00000	4,109,000	8.29	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,637.00000	2,612,000	8.29	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,838.00000	3,840,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,830.00000	2,804,000	8.25	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.00600	6.01700		1.47	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,349.00000	2,366,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,427.00000	2,444,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,271.00000	2,288,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.00300	6.01300		1.68	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,733.00000	1,744,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		48.00000	46,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,795.00000	1,806,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		43.00000	40,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,672.00000	1,682,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		55.00000	51,000	1.79	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.93300	5.94600		1.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	6.00	Call		527.00000	532,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		465.00000	455,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		559.00000	564,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		440.00000	430,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		497.00000	501,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		492.00000	481,000	1.42	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.73100	5.74400		1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		582.00000	587,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		352.00000	346,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		609.00000	614,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		335.00000	328,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		556.00000	561,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		371.00000	365,000	1.14	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.76400	7.76900		7.99	0.00	0	24,915.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,449.00000	5,464,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		142.00000	129,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,689.00000	5,705,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		121.00000	109,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,209.00000	5,222,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		163.00000	148,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,515.00000	2,471,000	7.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		707.00000	691,000	7.86	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,801.00000	1,757,000	7.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	7.65	Call		1,131.00000	1,115,000	7.95	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,194.00000	2,185,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		910.00000	873,000	8.15	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,380.00000	3,380,000	8.34	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		461.00000	433,000	8.34	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.84100	7.84600		10.27	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,757.00000	5,759,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		991.00000	966,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,954.00000	5,957,000	10.75	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		933.00000	909,000	10.75	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,562.00000	5,563,000	10.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,052.00000	1,025,000	10.69	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.90800	7.91400		9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,227.00000	4,228,000	9.99	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,471.00000	2,441,000	9.99	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,384.00000	4,384,000	10.02	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,371.00000	2,339,000	10.02	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,074.00000	4,074,000	9.97	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,577.00000	2,545,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.97400	7.97900		9.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,464.00000	4,464,000	9.88	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,089.00000	3,064,000	9.88	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,611.00000	4,610,000	9.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,986.00000	2,959,000	9.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,320.00000	4,319,000	9.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	8.20	Put		3,197.00000	3,171,000	9.85	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.84700	7.85300		9.20	0.00	0	9,194.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,704.00000	6,730,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		94.00000	83,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,964.00000	6,991,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		79.00000	70,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,443.00000	6,468,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		108.00000	97,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,860.00000	2,809,000	8.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		698.00000	683,000	8.95	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,061.00000	2,010,000	9.05	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,132.00000	1,117,000	9.05	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,226.00000	2,219,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,046.00000	1,003,000	9.24	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,474.00000	3,478,000	9.47	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		534.00000	502,000	9.47	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.91700	7.92200		11.47	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,927.00000	5,927,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,205.00000	1,176,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,134.00000	6,135,000	11.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.80	Put		1,137.00000	1,109,000	11.99	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,723.00000	5,722,000	11.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,278.00000	1,247,000	11.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.98200	7.98800		11.45	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,390.00000	4,390,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,899.00000	2,865,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,555.00000	4,555,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,783.00000	2,748,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,229.00000	4,228,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,020.00000	2,985,000	11.57	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.04500	8.05100		10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,965.00000	3,965,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,251.00000	4,217,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		4,109.00000	4,109,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,115.00000	4,081,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,829.00000	3,828,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,397.00000	4,362,000	10.96	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.73800	8.75400		16.69	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,396.00000	3,435,000	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.00	Put		1,480.00000	1,392,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,642.00000	3,686,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,346.00000	1,263,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,157.00000	3,193,000	16.94	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,624.00000	1,533,000	16.94	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.80100	8.81700		21.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,178.00000	6,222,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,897.00000	2,815,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,406.00000	6,452,000	21.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,761.00000	2,681,000	21.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,952.00000	5,995,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,038.00000	2,955,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.86100	8.87800		21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,844.00000	5,888,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,907.00000	4,819,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,046.00000	6,091,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,730.00000	4,643,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,651.00000	5,693,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,096.00000	5,005,000	21.48	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.92000	8.93700		20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,512.00000	6,559,000	20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,031.00000	5,948,000	20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,707.00000	6,755,000	21.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,848.00000	5,765,000	21.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,325.00000	6,370,000	20.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	8.95	Put		6,225.00000	6,140,000	20.95	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			139.24212	139.24519			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		245.00000	242,000		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		195.00000	192,000		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		295.00000	292,000		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			118.39880	118.40624			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		206.00000	199,000		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		156.00000	149,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		256.00000	249,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2012	Bond Future			115.95505	115.85760			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		558.00000	655,000		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		508.00000	605,000		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		608.00000	705,000		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			8.68600	8.70200		14.93	0.00	0	995.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,077.00000	5,143,000	15.48	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		810.00000	746,000	15.48	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,368.00000	5,438,000	15.53	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		728.00000	668,000	15.53	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,791.00000	4,852,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		900.00000	831,000	15.42	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.75200	8.76800		18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,546.00000	6,593,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,825.00000	2,744,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,785.00000	6,833,000	19.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,693.00000	2,613,000	19.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,311.00000	6,355,000	19.30	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,965.00000	2,881,000	19.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.81700	8.83400		19.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,066.00000	6,112,000	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	9.00	Put		4,773.00000	4,685,000	19.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,275.00000	6,322,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,599.00000	4,512,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,865.00000	5,909,000	19.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,959.00000	4,868,000	19.11	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.88400	8.90100		18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,677.00000	6,725,000	18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,913.00000	5,829,000	18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,879.00000	6,927,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,734.00000	5,649,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,484.00000	6,530,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,105.00000	6,019,000	18.58	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.22170	1.23080		15.66	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		408.00000	336,000	15.66	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		100.00000	119,000	15.66	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		155.00000	116,000	16.89	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		347.00000	399,000	16.89	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		824.00000	736,000	15.63	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		16.00000	19,000	15.63	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 18/06/2012 Foreign Exchange Future			1.23580	1.24480		17.19	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Call		1,070.00000	993,000	16.09	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Put		122.00000	135,000	16.09	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Call		719.00000	654,000	16.31	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Put		271.00000	296,000	16.31	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Call		1,507.00000	1,423,000	17.08	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Put		59.00000	65,000	17.08	0.00	0	0.00

Total for Derivatives : **241,735,512.80** **12,495** **1,151,036.00**

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	22,684.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	28,389,558.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		12,800,000,000,000.00		128,000,000	38,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014			100.00000	100.00000			1,600,000,000.00	16,000	16,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	15,300,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			1,000,800,000,000.00	10,008,000	5,008,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	35,000,000.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
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	3,260,600.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			287,800,000,000.00	2,878,000	1,439,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	2,569,600.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	1,538,600.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000		250,000,000,000.00		2,500,000	2,500,000.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,500,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			300,000,000.00	3,000	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			696,400,000,000.00	6,964,000	3,482,000.00
BAW2	On	02/10/2015			100.00000	100.00000			800,000,000.00	8,000	8,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			2,100,000,000.00	21,000	3,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	7,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	12,000,000.00
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			794,600,000,000.00	7,946,000	36,973,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN100On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On	30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
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		2,500,000,000.00	25,000,000.00	25,000,000	25,000,000.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	73,562.00
COJ04	On	05/06/2018			100.00000	100.00000		197,000,000,000.00		1,970,000	3,157,240.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000		481,200,000,000.00		4,812,000	2,406,000.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			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
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		267,200,000,000.00		2,672,000	20,336,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		349,400,000,000.00		3,494,000	80,623,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		800,000,000.00		8,000	143,500,000.00
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		138,389,000,000.00		1,383,890	16,444,890.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ162	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ164	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ167	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ168	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ169	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ172	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	46,800,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			92,296,500,000.00	9,978,000	273,696,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			239,260,000,000.00	23,926,000	195,963,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			147,933,250,000.00	18,845,000	83,452,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			675,000,000.00	90,000	252,090,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	6,320,606.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			203,600,000,000.00	2,036,000	1,018,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			411,200,000,000.00	4,112,000	2,056,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9,000,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	400,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00

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	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			3,100,000,000.00	31,000	4,273,072.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		991,800,000.00	9,918,000	31,973,000.00	
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		0.00	0	98,000,000.00	
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000		0.00	0	0.00	
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		600,000,000.00	6,000	18,806,000.00	
HWAY3On	31/07/2035	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
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			900,000,000.00	9,000	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000		1,300,000,000.00		13,000	13,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		491,800,000,000.00		4,918,000	3,451,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	2,227,793.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			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
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP011	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP014	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP015	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP191	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP201	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP211	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP221	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP231	On	13/02/2015			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
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	30,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			1,200,000,000.00	12,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			2,700,000,000.00	27,000	3,031,066.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		1,600,000,000.00		16,000	3,500,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	4,000,000.00
MTNC0 On	05/03/2012	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	100.00000		0.00		0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000		140,300,000,000,000.00		1,403,000,000	1,327,000,000.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		361,400,000,000.00		3,614,000	16,800,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		800,000,000.00		8,000	6,000,000.00
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	6,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			483,400,000,000.00	4,834,000	11,405,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000		1,600,000,000,000.00	16,000,000,000.00	16,000,000	8,057,465.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000		313,200,000,000.00	3,132,000,000.00	3,132,000	1,566,000.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20iOn 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1iOn 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1iOn 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1iOn 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1iOn 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	115,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	12,600,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		726,600,000,000.00		7,266,000	3,661,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		272,200,000,000.00		2,722,000	4,867,426.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	2,000,000.00
OTCA0	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
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000		6,640,000,000,000.00		66,400,000	16,600,000.00
R009P On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.58000	6.59000		146,529,630,464,000.00	22,268,940,800	19,275,600,000.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.20000	8.21500		41,422,513,200,000.00	5,051,526,000	8,541,207,000.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			219.25541	219.23765		4,385,108,200,000.00	20,000,000	848,537,314.00	
R197	On	07/12/2023	Spot Bond			2.18000	2.18000		827,766,117,040.00	379,709,228	445,541,446.00	
R201	On	21/12/2014	Spot Bond			6.06000	6.07000		2,702,760,000,000.00	446,000,000	2,845,603,931.00	
R202	On	07/12/2033	Spot Bond			2.37000	2.37000		94,787,676,000.00	39,994,800	1,729,437,000.00	
R203	On	15/09/2017	Spot Bond			7.15000	7.15000		29,489,474,300,000.00	4,124,402,000	5,840,817,044.00	
R204	On	21/12/2018	Spot Bond			7.45000	7.45500		29,565,742,200,000.00	3,968,556,000	4,567,393,591.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			5.96000	5.97000			34,226,706,738,800.00	5,742,736,030	2,702,059,000.00
R207	On	15/01/2020	Spot Bond			7.69000	7.69500			33,444,606,684,000.00	4,349,103,600	8,687,184,900.00
R208	On	31/03/2021	Spot Bond			7.78000	7.78500			21,739,346,168,740.00	2,794,260,433	6,804,964,733.00
R209	On	31/03/2036	Spot Bond			8.68000	8.69500			43,508,881,920,000.00	5,012,544,000	13,450,773,000.00
R210	On	31/03/2028	Spot Bond			2.37500	2.37500			516,465,600,000.00	217,459,200	488,927,000.00
R211	On	31/01/2017	Spot Bond			0.86000	0.86000			3,511,552,000.00	4,083,200	709,984,000.00
R212	On	31/01/2022	Spot Bond			2.09000	2.10000			975,001,720,000.00	466,508,000	818,743,900.00
R213	On	28/02/2031	Spot Bond			8.62500	8.64000			11,492,157,000,000.00	1,332,424,000	1,976,024,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,832,100,000,000.00	743,400,000	2,590,135,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000		150,800,000,000.00		1,508,000	754,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		523,600,000,000.00		5,236,000	29,418,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			75,504,000,000.00	9,438,000	4,719,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			441,600,000,000.00	4,416,000	8,708,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBN48	On	22/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			147,400,000,000.00	1,474,000	762,000.00
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			800,000,000.00	8,000	2,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	40,338.00
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
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			465,000,000,000.00	4,650,000	2,325,000.00
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
SYN835	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN865On	19/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN870On	20/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN872On	13/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN873On	14/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN874On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN875On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN876On	20/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN878On	21/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN879On	22/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN880On	23/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN881On	23/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN882On	27/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN884On	16/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN885On	22/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN886On	03/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN887On	17/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN88	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN88	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN89	On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	40,000,000.00
SYN892	On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN897	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012	Spot Bond			100.00000	100.00000			38,100,000,000,000.00	381,000,000	168,000,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	500,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	23,350,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
TH7A2A	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
TH9A10	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A10	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A5	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A10	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A5	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A5	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B10	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C10	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D10	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A10	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	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
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000		13,760,000,000,000.00		137,600,000	34,400,000.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		1,000,000,000.00		10,000	6,396,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		2,100,000,000.00		21,000	1,017,021,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			10,182,000,000.00	101,820	756,589,634.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			149,600,000,000.00	1,496,000	73,748,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			363,200,000,000.00	3,632,000	137,816,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	15,045,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	500,100,000.00
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	40,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	5,000,000.00
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	610,679,312.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
Total for j-Bonds :							639,517,099,290,580.00	59,355,973,001	91,436,792,305.00
Grand Total:							639,517,341,026,093.00	59,355,985,496	91,437,943,341.00