

# Daily MTM Report

Daily summary for: 22/02/2012

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On	19/03/2012	Foreign Exchange Future			7.76590	7.75100		15.47	59,649,877.90	7,681	191,190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		718.00000	732,000	17.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		3.00000	2,000	17.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		669.00000	683,000	17.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		4.00000	3,000	17.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		767.00000	782,000	18.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		2.00000	2,000	18.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		753.00000	768,000	18.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		2.00000	2,000	18.21	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		607.00000	621,000	17.02	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		6.00000	5,000	17.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		511.00000	524,000	16.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		10.00000	8,000	16.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		952.00000	967,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		1.00000	1,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		558.00000	572,000	16.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		7.00000	6,000	16.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,002.00000	1,017,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	1,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		255.00000	262,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		54.00000	46,000	15.45	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		70.00000	69,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		269.00000	253,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		374.00000	384,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		23.00000	18,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		23.00000	22,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		572.00000	556,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,052.00000	1,066,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	0,000	21.02	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		20.00000	19,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		619.00000	603,000	20.61	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		902.00000	917,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		1.00000	1,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		59.00000	58,000	17.48	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		308.00000	292,000	17.48	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		655.00000	669,000	17.42	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		4.00000	3,000	17.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,102.00000	1,116,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	0,000	21.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		332.00000	342,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		31.00000	26,000	15.44	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		31.00000	30,000	19.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		480.00000	464,000	19.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		97.00000	97,000	16.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		196.00000	181,000	16.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		704.00000	719,000	17.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		3.00000	3,000	17.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,151.00000	1,166,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	0,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		114.00000	115,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		163.00000	149,000	15.88	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		50.00000	49,000	17.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		349.00000	333,000	17.88	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		82.00000	82,000	16.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		231.00000	216,000	16.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		36.00000	35,000	18.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		435.00000	419,000	18.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		417.00000	429,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		16.00000	13,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		464.00000	476,000	15.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		13.00000	10,000	15.83	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		853.00000	867,000	19.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		2.00000	1,000	19.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		160.00000	163,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		109.00000	97,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		42.00000	42,000	18.29	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		391.00000	376,000	18.29	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		293.00000	301,000	15.45	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		42.00000	35,000	15.45	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,351.00000	1,366,000	23.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	23.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,601.00000	1,616,000	25.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	25.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		221.00000	226,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		70.00000	60,000	15.46	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		27.00000	26,000	19.65	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		526.00000	510,000	19.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,551.00000	1,566,000	25.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	25.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		803.00000	818,000	18.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		2.00000	2,000	18.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		134.00000	136,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		133.00000	120,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		18.00000	17,000	21.09	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		667.00000	651,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,301.00000	1,316,000	23.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	0,000	23.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		189.00000	193,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		88.00000	77,000	15.46	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,201.00000	1,216,000	22.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	0,000	22.42	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		1,251.00000	1,266,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	0,000	22.89	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,401.00000	1,416,000	24.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	24.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,651.00000	1,666,000	25.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	25.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		15.00000	15,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		714.00000	699,000	21.57	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		14.00000	13,000	22.06	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		763.00000	747,000	22.06	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		6.00000	5,000	24.20	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,055.00000	1,039,000	24.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,252.00000	1,237,000	25.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		3.00000	3,000	25.54	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		10.00000	10,000	22.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		859.00000	844,000	22.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		9.00000	8,000	23.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		908.00000	892,000	23.20	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,006.00000	990,000	23.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		7.00000	6,000	23.87	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		957.00000	941,000	23.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		8.00000	7,000	23.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,501.00000	1,486,000	27.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		2.00000	2,000	27.21	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,750.00000	1,735,000	27.89	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		1.00000	1,000	27.89	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,451.00000	1,436,000	26.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		2.00000	2,000	26.88	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.86920	7.83480		16.46	44,830,832.40	5,697	66,539.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		653.00000	679,000	15.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		68.00000	60,000	15.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		614.00000	638,000	15.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		79.00000	69,000	15.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		694.00000	720,000	15.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		59.00000	51,000	15.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		207.00000	215,000	17.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		472.00000	446,000	17.60	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		16.00000	14,000	16.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,101.00000	1,133,000	16.49	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		124.00000	129,000	19.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		789.00000	760,000	19.49	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		104.00000	108,000	20.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		919.00000	889,000	20.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		93.00000	97,000	20.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,008.00000	978,000	20.69	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		867.00000	897,000	15.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		32.00000	28,000	15.51	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		470.00000	490,000	15.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		135.00000	121,000	15.34	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		236.00000	246,000	17.14	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	18/06/2012	Foreign Exchange Future	8.00	Put		401.00000	377,000	17.14	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		181.00000	188,000	18.05	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		546.00000	519,000	18.05	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		334.00000	348,000	16.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		249.00000	229,000	16.14	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,098.00000	1,067,000	21.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		83.00000	86,000	21.17	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		358.00000	374,000	15.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		223.00000	205,000	15.98	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,471.00000	1,439,000	23.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		56.00000	58,000	23.07	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.97330	7.93530		17.18	0.00	0	9,558.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		835.00000	865,000	15.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		100.00000	92,000	15.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		797.00000	826,000	15.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		112.00000	103,000	15.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		873.00000	904,000	15.32	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		88.00000	81,000	15.32	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		126.00000	116,000	15.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		761.00000	789,000	15.46	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,319.00000	1,287,000	21.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		154.00000	160,000	21.40	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		427.00000	444,000	17.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		392.00000	371,000	17.00	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		229.00000	238,000	19.59	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		894.00000	865,000	19.59	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,408.00000	1,376,000	21.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		143.00000	149,000	21.76	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,060.00000	1,029,000	20.34	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		195.00000	202,000	20.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		515.00000	536,000	16.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		280.00000	263,000	16.26	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		736.00000	709,000	18.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		271.00000	282,000	18.84	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		354.00000	369,000	17.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		519.00000	496,000	17.73	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.07540	8.02840		17.86	0.00	0	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		651.00000	676,000	16.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		323.00000	301,000	16.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		627.00000	651,000	16.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		349.00000	326,000	16.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		676.00000	703,000	16.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		298.00000	278,000	16.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		495.00000	468,000	17.49	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		523.00000	543,000	17.49	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,320.00000	1,284,000	20.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		248.00000	259,000	20.99	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.17580	8.12210		18.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		672.00000	696,000	17.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		500.00000	470,000	17.34	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		652.00000	675,000	17.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		530.00000	499,000	17.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		692.00000	717,000	17.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		470.00000	441,000	17.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,328.00000	1,287,000	20.68	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		350.00000	363,000	20.68	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		616.00000	637,000	17.85	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		594.00000	561,000	17.85	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.35290	8.30870		18.82	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		634.00000	649,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,303.00000	1,274,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		622.00000	637,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,341.00000	1,312,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		647.00000	662,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,266.00000	1,237,000	19.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.99020	8.97400		19.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,368.00000	1,370,000	19.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		894.00000	880,000	19.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,347.00000	1,353,000	19.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		923.00000	913,000	19.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,384.00000	1,387,000	18.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		860.00000	847,000	18.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		588.00000	579,000	17.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,562.00000	1,569,000	17.64	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.06430	10.04810		21.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,952.00000	1,960,000	19.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,104.00000	1,096,000	19.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,931.00000	1,939,000	20.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,133.00000	1,125,000	20.04	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,974.00000	1,982,000	19.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,076.00000	1,068,000	19.92	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.76590	7.75100		15.47	77,659.00	10	404.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			25,528.00000	26,229,000	15.45	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			5,428.00000	4,639,000	15.45	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			22,067.00000	22,634,000	15.46	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			6,967.00000	6,044,000	15.46	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			29,252.00000	30,082,000	15.45	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			4,152.00000	3,492,000	15.45	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			47,995.00000	46,421,000	19.17	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			3,095.00000	3,011,000	19.17	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.86920	7.83480		16.46	0.00	0	611.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			14,931.00000	15,524,000	18.76	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			66,451.00000	63,604,000	18.76	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			14,032.00000	14,586,000	19.01	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			70,552.00000	67,666,000	19.01	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			15,900.00000	16,535,000	18.52	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			62,420.00000	59,615,000	18.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.16000	12.23130		13.71	12,160.00	1	10,871.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		795.00000	726,000	15.50	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		14.00000	16,000	15.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		746.00000	678,000	15.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		15.00000	18,000	15.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		843.00000	774,000	15.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		12.00000	14,000	15.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		698.00000	631,000	14.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		17.00000	21,000	14.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		395.00000	340,000	14.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		64.00000	80,000	14.14	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,236.00000	1,165,000	18.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		5.00000	5,000	18.88	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		474.00000	416,000	14.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		43.00000	56,000	14.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		158.00000	125,000	14.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		227.00000	265,000	14.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		892.00000	822,000	16.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		11.00000	12,000	16.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,334.00000	1,264,000	19.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		3.00000	4,000	19.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		559.00000	499,000	14.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		28.00000	39,000	14.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,137.00000	1,066,000	18.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		6.00000	6,000	18.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		323.00000	271,000	13.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		92.00000	111,000	13.97	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		359.00000	305,000	14.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		78.00000	95,000	14.06	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		85.00000	64,000	15.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		404.00000	454,000	15.35	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		658.00000	719,000	16.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		39.00000	29,000	16.76	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,328.00000	1,397,000	20.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		9.00000	7,000	20.63	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.31230	12.35350		14.49	0.00	0	2,959.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		684.00000	648,000	13.66	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		181.00000	186,000	13.66	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		652.00000	617,000	13.75	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		199.00000	205,000	13.75	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		717.00000	681,000	13.56	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		164.00000	169,000	13.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.46490	12.50060		15.55	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		310.00000	307,000	17.73	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,259.00000	1,292,000	17.73	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		301.00000	298,000	17.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,300.00000	1,333,000	17.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		320.00000	317,000	17.61	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,219.00000	1,252,000	17.61	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,275.00000	1,240,000	13.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		124.00000	125,000	13.84	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			0.09680	0.09730		18.46	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		741.00000	692,000	17.89	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		11.00000	12,000	17.89	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		90.00000	74,000	18.46	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		360.00000	394,000	18.46	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,730.00000	1,680,000	25.32	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	25.32	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09820	0.09840		17.95	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		139.00000	135,000	20.27	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,099.00000	1,115,000	20.27	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		50.00000	49,000	22.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,010.00000	2,029,000	22.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		414.00000	402,000	17.71	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		374.00000	382,000	17.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.27410	10.25020		12.29	5,907,607.50	575	24,097.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		231.00000	241,000	12.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		81.00000	67,000	12.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		199.00000	207,000	12.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		99.00000	83,000	12.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		265.00000	278,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		65.00000	54,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,201.00000	1,225,000	18.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		1.00000	1,000	18.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		142.00000	147,000	12.29	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		142.00000	123,000	12.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		469.00000	489,000	13.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		19.00000	15,000	13.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,251.00000	1,275,000	18.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1.00000	1,000	18.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		383.00000	400,000	13.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		33.00000	26,000	13.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		46.00000	44,000	14.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		396.00000	370,000	14.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		28.00000	26,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		528.00000	502,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		122.00000	125,000	12.54	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		172.00000	151,000	12.54	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		10.00000	9,000	16.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		860.00000	835,000	16.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		3.00000	3,000	18.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,253.00000	1,229,000	18.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		18.00000	16,000	15.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		668.00000	642,000	15.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		1.00000	1,000	19.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,501.00000	1,477,000	19.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		16.00000	14,000	16.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		716.00000	690,000	16.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		707.00000	729,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		7.00000	5,000	14.80	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		6.00000	5,000	18.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,056.00000	1,031,000	18.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		24.00000	22,000	15.11	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		574.00000	548,000	15.11	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		764.00000	738,000	16.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		14.00000	12,000	16.33	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,352.00000	1,328,000	19.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		2.00000	2,000	19.38	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		302.00000	316,000	12.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		52.00000	42,000	12.81	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		342.00000	357,000	12.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		42.00000	33,000	12.91	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.41600	10.36580		13.53	0.00	0	25,945.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		314.00000	326,000	13.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		348.00000	310,000	13.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		294.00000	306,000	13.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		378.00000	340,000	13.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		335.00000	350,000	13.48	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		319.00000	284,000	13.48	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.56020	10.50580		14.49	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		410.00000	371,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		630.00000	536,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		390.00000	382,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		660.00000	597,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		399.00000	392,000	14.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		569.00000	507,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,163.00000	1,173,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		107.00000	63,000	13.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.94990	10.88010		14.59	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		669.00000	681,000	15.44	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,282.00000	1,224,000	15.44	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		656.00000	667,000	15.52	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,319.00000	1,260,000	15.52	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		683.00000	695,000	15.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,246.00000	1,188,000	15.36	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			424.17600	424.18100			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			430.48800	430.49800			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			385.93300	386.16800			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			391.67600	391.91900			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.80220	7.78720		15.97	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		106.00000	106,000	17.71	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		419.00000	404,000	17.71	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		96.00000	95,000	18.00	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		459.00000	443,000	18.00	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		118.00000	117,000	17.42	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		381.00000	365,000	17.42	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.77720	7.76240		15.94	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		109.00000	109,000	16.65	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		247.00000	232,000	16.65	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		95.00000	95,000	17.01	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		283.00000	268,000	17.01	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		125.00000	126,000	16.29	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		213.00000	199,000	16.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.23310	8.24890		12.18	19,413,649.80	2,358	16,023.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		999.00000	984,000	17.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	1,000	17.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		950.00000	934,000	17.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	1,000	17.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,049.00000	1,033,000	18.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	0,000	18.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		850.00000	834,000	16.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		1.00000	1,000	16.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,299.00000	1,283,000	19.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	19.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		505.00000	489,000	13.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		6.00000	6,000	13.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		800.00000	785,000	16.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		1.00000	2,000	16.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,249.00000	1,233,000	19.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	19.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,049.00000	2,033,000	24.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	24.02	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		364.00000	348,000	12.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		15.00000	15,000	12.72	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.25330	8.24870		12.98	4,027,610.40	488	8,330.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		646.00000	648,000	12.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		47.00000	45,000	12.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		604.00000	606,000	12.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		55.00000	53,000	12.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		688.00000	691,000	12.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		39.00000	38,000	12.93	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.28170	8.27450		13.46	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		354.00000	356,000	13.38	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		316.00000	311,000	13.38	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		332.00000	333,000	13.45	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		344.00000	338,000	13.45	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		379.00000	380,000	13.31	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		291.00000	285,000	13.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.29110	9.31650		16.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,321.00000	2,290,000	15.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		305.00000	299,000	15.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,279.00000	2,248,000	15.38	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		313.00000	307,000	15.38	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,363.00000	2,332,000	15.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		297.00000	291,000	15.60	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.75780	7.77310		10.95	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		247.00000	232,000	11.41	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		24.00000	24,000	11.41	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		207.00000	192,000	11.30	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		34.00000	34,000	11.30	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		290.00000	274,000	11.53	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		17.00000	16,000	11.53	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.84380	7.84050		11.61	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		112.00000	110,000	12.86	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		422.00000	416,000	12.86	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		101.00000	100,000	13.06	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		461.00000	456,000	13.06	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		123.00000	122,000	12.65	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		383.00000	378,000	12.65	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.06680	0.06760			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.15990	0.16590			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.01060	0.01060			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.04420	0.05670			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.05800	0.05600			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.06650	0.06390			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.09260	0.08930			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.51500	8.48710		13.79	987,740.00	116	141.00

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		89.00000	92,000	14.30	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		202.00000	177,000	14.30	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		74.00000	76,000	14.55	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		237.00000	211,000	14.55	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		107.00000	111,000	14.04	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		170.00000	146,000	14.04	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.64010	8.59070		15.54	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		153.00000	164,000	17.28	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		662.00000	624,000	17.28	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		144.00000	153,000	17.47	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		703.00000	663,000	17.47	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		164.00000	175,000	17.09	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		623.00000	585,000	17.09	0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/05/2012	GOVI				386.95600	387.13300			0.00	0	215.00
GOVI On	03/05/2012	GOVI		382.00	Call		51,330.00000	49,560,000		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		51,230.00000	49,460,000		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		51,430.00000	49,660,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			392.71400	392.89800			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		28,980.00000	27,140,000		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		28,880.00000	27,040,000		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		29,080.00000	27,240,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			170.74000	170.38900			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.28000	172.92700			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			461.14700	461.14700			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			469.64800	469.64800			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			5.62000	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			5.64000	5.63000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.67000	5.66000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.70000	5.69000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.73000	5.71000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.77000	5.76000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.89000	5.88000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.06000	6.03000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.23000	6.20000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.40000	6.37000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.59000	6.56000			0.00	0	1,500.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.42730	6.46230		11.09	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		200.00000	170,000	11.49	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		21.00000	26,000	11.49	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		192.00000	162,000	11.47	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		23.00000	28,000	11.47	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		208.00000	178,000	11.51	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		19.00000	24,000	11.51	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.47950	6.49980		12.08	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		297.00000	280,000	12.19	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		97.00000	101,000	12.19	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		264.00000	248,000	12.16	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		114.00000	119,000	12.16	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		332.00000	314,000	12.22	0.00	0	0.00
NZ\$ / R	On 18/06/2012	Foreign Exchange Future	6.25	Put		82.00000	85,000	12.22	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			6.67200	6.67500		3.14	0.00	0	10,935.00
R157	On 03/05/2012	Bond Future	8.25	Call		5,102.00000	5,112,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.25	Put		1.00000	1,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.30	Call		5,259.00000	5,269,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.30	Put		1.00000	1,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.20	Call		4,945.00000	4,955,000	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		1,606.00000	1,595,000	3.05	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.25	Call		181.00000	180,000	3.05	0.00	0	1,500.00
R157	On 03/05/2012	Bond Future	6.50	Call		418.00000	418,000	3.09	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.50	Put		1,002.00000	992,000	3.09	0.00	0	1,500.00
R157	On 03/05/2012	Bond Future	6.75	Call		811.00000	812,000	3.14	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.75	Put		562.00000	553,000	3.14	0.00	0	1,500.00
R157	On 02/08/2012	Bond Future			6.73000	6.73300		3.60	0.00	0	0.00
R157	On 02/08/2012	Bond Future	8.00	Call		3,989.00000	3,996,000	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		167.00000	164,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,121.00000	4,128,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		151.00000	149,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,859.00000	3,865,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		184.00000	181,000	3.83	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.77800	6.78200		3.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,744.00000	1,748,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,129.00000	1,121,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,828.00000	1,832,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,072.00000	1,065,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,661.00000	1,665,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,186.00000	1,179,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.81100	6.81400		3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,411.00000	1,403,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,575.00000	1,560,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,478.00000	1,470,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,514.00000	1,498,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,348.00000	1,341,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,641.00000	1,626,000	3.12	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.29800	8.28000		11.59	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		7,100.00000	6,936,000	12.27	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		540.00000	547,000	12.27	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,473.00000	7,308,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		477.00000	483,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,731.00000	6,569,000	12.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		609.00000	618,000	12.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,782.00000	4,878,000	11.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,095.00000	1,021,000	11.38	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,931.00000	2,993,000	11.56	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,168.00000	2,060,000	11.56	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,721.00000	3,584,000	11.82	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,659.00000	1,693,000	11.82	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,009.00000	5,851,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		772.00000	784,000	12.13	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.36900	8.35000		15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,884.00000	6,796,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,240.00000	3,329,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,165.00000	7,075,000	15.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,077.00000	3,163,000	15.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,607.00000	6,522,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,409.00000	3,501,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,311.00000	5,407,000	15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,374.00000	4,293,000	15.21	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		6,389.00000	6,306,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,550.00000	3,644,000	15.55	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		8,897.00000	9,025,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		2,209.00000	2,160,000	14.88	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,200.00000	8,322,000	14.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,514.00000	2,459,000	14.94	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,939.00000	6,851,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,206.00000	3,295,000	15.64	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.43500	8.41600		14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,584.00000	7,437,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,584.00000	4,610,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,844.00000	7,695,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,404.00000	4,429,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,326.00000	7,181,000	14.89	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,768.00000	4,796,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.49900	8.47900		14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,992.00000	6,850,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,804.00000	6,841,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		7,224.00000	7,080,000	14.93	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,589.00000	6,624,000	14.93	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,769.00000	6,629,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,030.00000	7,069,000	14.87	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			215.40282	215.44943			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		449.00000	403,000		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		399.00000	353,000		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		499.00000	453,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			253.43935	253.44477			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		2,445.00000	2,439,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		2,395.00000	2,389,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		2,495.00000	2,489,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			5.99200	6.10200		2.31	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,996.00000	4,270,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,114.00000	4,388,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,878.00000	4,151,000	2.53	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	2.53	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.98800	6.11000		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,146.00000	3,401,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		66.00000	45,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,247.00000	3,504,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		59.00000	40,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,045.00000	3,298,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		74.00000	51,000	2.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.94900	6.08700		2.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,404.00000	1,593,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		569.00000	478,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,472.00000	1,665,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		537.00000	449,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,339.00000	1,523,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		605.00000	508,000	2.58	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.85200	6.01000		2.24	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,178.00000	1,342,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		751.00000	632,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,231.00000	1,400,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		715.00000	601,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,127.00000	1,285,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		788.00000	664,000	2.27	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00

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			188.95885	187.47302			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		2,527.00000	1,041,000		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		2,577.00000	1,091,000		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		2,477.00000	991,000		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			7.24800	7.25100		5.50	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,480.00000	6,493,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		8.00000	7,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,686.00000	6,698,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		7.00000	5,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,274.00000	6,287,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		10.00000	9,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,689.00000	1,670,000	5.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		554.00000	549,000	5.42	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,272.00000	1,253,000	5.47	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		817.00000	812,000	5.47	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,550.00000	1,547,000	5.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		661.00000	645,000	5.59	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,695.00000	2,698,000	5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		265.00000	255,000	5.75	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.31900	7.32100		6.77	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		5,358.00000	5,356,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		438.00000	428,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,527.00000	5,525,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		405.00000	395,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,191.00000	5,188,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		474.00000	463,000	7.17	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.38500	7.38800		6.64	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,144.00000	3,140,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,671.00000	1,654,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,270.00000	3,266,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,595.00000	1,579,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,020.00000	3,017,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,749.00000	1,733,000	6.71	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.44700	7.45000		6.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,082.00000	1,071,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,868.00000	4,845,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,141.00000	1,130,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,723.00000	4,701,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,028.00000	1,018,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,018.00000	4,996,000	5.95	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.54500	7.54800		6.72	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,078.00000	6,090,000	7.27	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	03/05/2012	Bond Future	8.75	Put		45.00000	41,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,311.00000	6,324,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		37.00000	34,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,845.00000	5,857,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		54.00000	50,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,198.00000	3,177,000	6.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		292.00000	287,000	6.53	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,868.00000	1,866,000	6.86	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		822.00000	804,000	6.86	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.62100	7.62300		8.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,164.00000	5,160,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		866.00000	852,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,349.00000	5,345,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		813.00000	799,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,981.00000	4,976,000	9.01	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		922.00000	907,000	9.01	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.68900	7.69200		8.26	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,697.00000	3,694,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,215.00000	2,197,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,841.00000	3,838,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,121.00000	2,103,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,557.00000	3,552,000	8.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,313.00000	2,294,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.75400	7.75700		8.13	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,888.00000	3,880,000	8.24	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		2,761.00000	2,739,000	8.24	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,022.00000	4,014,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,665.00000	2,643,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,757.00000	3,748,000	8.22	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,861.00000	2,838,000	8.22	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.91400	6.00000		1.45	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,376.00000	2,514,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,454.00000	2,592,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,298.00000	2,436,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.89500	5.99700		1.65	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,751.00000	1,879,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		44.00000	32,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,813.00000	1,943,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		39.00000	28,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,689.00000	1,816,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		50.00000	36,000	1.77	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.80300	5.92500		1.39	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		536.00000	602,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		450.00000	375,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		568.00000	637,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		424.00000	353,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		505.00000	569,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		476.00000	400,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.56400	5.72300		1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		591.00000	674,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		343.00000	283,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		618.00000	704,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		325.00000	268,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		564.00000	644,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		360.00000	297,000	1.13	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.78600	7.79400		7.96	297,591.69	3	24,915.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,305.00000	5,341,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		137.00000	129,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,545.00000	5,582,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		117.00000	109,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,065.00000	5,099,000	8.58	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		159.00000	148,000	8.58	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,579.00000	2,535,000	7.83	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		631.00000	632,000	7.83	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,844.00000	1,803,000	7.92	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		1,034.00000	1,038,000	7.92	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,068.00000	2,082,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		924.00000	894,000	8.12	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,240.00000	3,264,000	8.31	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		461.00000	440,000	8.31	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.86400	7.87200		10.23	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,623.00000	5,642,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		998.00000	974,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,819.00000	5,839,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		939.00000	916,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,429.00000	5,447,000	10.65	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,060.00000	1,035,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.93300	7.94100		9.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,117.00000	4,126,000	9.96	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,504.00000	2,471,000	9.96	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,272.00000	4,281,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,401.00000	2,368,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,965.00000	3,974,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,611.00000	2,577,000	9.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.00000	8.00900		9.71	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,356.00000	4,362,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,135.00000	3,095,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,500.00000	4,507,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,028.00000	2,989,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,213.00000	4,219,000	9.81	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		3,244.00000	3,204,000	9.81	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.87400	7.88200		9.18	0.00	0	9,194.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,526.00000	6,568,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		90.00000	84,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,786.00000	6,829,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		76.00000	71,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,265.00000	6,306,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		105.00000	98,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,951.00000	2,905,000	8.93	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		614.00000	616,000	8.93	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,125.00000	2,082,000	9.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,021.00000	1,026,000	9.03	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,078.00000	2,094,000	9.22	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,073.00000	1,041,000	9.22	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,306.00000	3,332,000	9.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		541.00000	518,000	9.45	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.94600	7.95400		11.44	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,757.00000	5,779,000	11.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,224.00000	1,199,000	11.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,963.00000	5,985,000	11.96	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		1,154.00000	1,129,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,554.00000	5,575,000	11.90	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,297.00000	1,271,000	11.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.01300	8.02100		11.43	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,253.00000	4,266,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,952.00000	2,919,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,415.00000	4,429,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,832.00000	2,801,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,093.00000	4,106,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,074.00000	3,041,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.07700	8.08500		10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,846.00000	3,852,000	10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,322.00000	4,283,000	10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,987.00000	3,994,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,183.00000	4,145,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,711.00000	3,717,000	10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,469.00000	4,430,000	10.93	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.80700	8.78400		16.64	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,186.00000	3,051,000	16.95	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	03/05/2012	Bond Future	9.00	Put		1,508.00000	1,555,000	16.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,427.00000	3,288,000	17.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,369.00000	1,412,000	17.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,952.00000	2,822,000	16.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,657.00000	1,709,000	16.89	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.87200	8.84800		21.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,972.00000	5,880,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,934.00000	3,029,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,197.00000	6,103,000	21.68	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,795.00000	2,888,000	21.68	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,749.00000	5,661,000	21.56	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,078.00000	3,177,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.93400	8.90900		21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,668.00000	5,534,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,971.00000	5,029,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,867.00000	5,731,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,791.00000	4,848,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,477.00000	5,345,000	21.41	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,162.00000	5,222,000	21.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.99500	8.97000		20.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,338.00000	6,205,000	20.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,110.00000	6,167,000	20.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,531.00000	6,396,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,925.00000	5,980,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,154.00000	6,023,000	20.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	8.95	Put		6,307.00000	6,366,000	20.88	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			139.70167	139.70186			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		702.00000	702,000		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		652.00000	652,000		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		752.00000	752,000		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			118.37939	118.39395			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		194.00000	179,000		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		144.00000	129,000		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		244.00000	229,000		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			115.95160	115.95416			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		654.00000	652,000		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		604.00000	602,000		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		704.00000	702,000		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			8.72300	8.70500		14.87	0.00	0	995.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,010.00000	4,878,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		767.00000	781,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,303.00000	5,169,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		687.00000	699,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,722.00000	4,592,000	15.36	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		855.00000	870,000	15.36	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.79100	8.77300		18.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,470.00000	6,346,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,789.00000	2,809,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,708.00000	6,583,000	19.32	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,656.00000	2,674,000	19.32	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,234.00000	6,113,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,928.00000	2,950,000	19.22	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.85700	8.83800		19.06	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,006.00000	5,953,000	19.29	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		4,745.00000	4,841,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,215.00000	6,160,000	19.34	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,570.00000	4,665,000	19.34	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,806.00000	5,749,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,931.00000	5,023,000	19.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.92500	8.90600		18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,621.00000	6,504,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,896.00000	5,926,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,822.00000	6,703,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,715.00000	5,744,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,428.00000	6,312,000	18.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,088.00000	6,119,000	18.50	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.23240	1.22990		15.86	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		385.00000	398,000	15.07	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		86.00000	74,000	15.07	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		132.00000	133,000	15.86	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		333.00000	309,000	15.86	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		811.00000	835,000	15.87	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		12.00000	11,000	15.87	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 <sub>n</sub> 18/06/2012 Foreign Exchange Future			1.24700	1.24150		16.58	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.15	Call		1,031.00000	1,072,000	15.57	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.15	Put		116.00000	102,000	15.57	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.20	Call		680.00000	711,000	15.78	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.20	Put		265.00000	241,000	15.78	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.10	Call		1,470.00000	1,518,000	16.75	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.10	Put		55.00000	48,000	16.75	0.00	0	0.00

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**Total for Derivatives :** **135,204,728.69**      **16,929**      **1,152,975.00**

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**i-Bonds**

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

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	15,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	7,500,000.00
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	80,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			480,800,000,000.00	4,808,000	1,202,000.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			1,040,000,000,000.00	10,400,000	2,600,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00

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			0.00	0	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	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			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	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	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		800,000,000,000.00		8,000,000	4,000,000.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		6,900,000,000,000.00		69,000,000	118,000,000.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	45,000,000.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	25,000,000.00
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			0.00	0	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			0.00	0	3,482,000.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,000,000,000,000.00		10,000,000	5,000,000.00
BCP56	On	17/05/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
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	20,000,000.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	2,381,675.00



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
BD311E	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		105,000,000,000.00	1,050,000	350,000.00	
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		1,800,000,000,000.00		18,000,000	12,000,000.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			14,400,000,000.00	144,000	12,144,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	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
CLN181On	26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On	02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On	01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On	06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On	23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On	24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On	29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On	31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		200,000,000,000.00		2,000,000	2,000,000.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
CLN241	On	24/02/2017			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,975,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	2,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	2,406,000.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	20,336,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			82,900,000,000.00	829,000	80,624,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			13,000,000,000.00	130,000	138,501,000.00
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			14,796,800,000.00	147,968	16,134,984.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	50,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			1,240,000,000,000.00	12,400,000	6,200,000.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ162L	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	20,000,000.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ169L	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000		400,000,000.00	4,000,000.00	4,000,000	2,000,000.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000.00	1,000	46,701,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			9,250,000.00	1,000	273,683,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,200,010,000,000.00	120,001,000	235,964,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			15,700,000.00	2,000	29,395,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			15,000,000.00	2,000	177,002,000.00
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			26,300,000,000.00	263,000	4,573,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	1,018,000.00
FRB06	On	05/11/2012	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
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	2,056,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	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
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000				0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On	20/03/2017			100.00000	100.00000			2,500,000,000,000.00	25,000,000	25,000,000.00
FRC97	On	20/03/2015			100.00000	100.00000			1,500,000,000,000.00	15,000,000	15,000,000.00
FRC98	On	15/06/2016			100.00000	100.00000			7,600,000,000,000.00	76,000,000	52,000,000.00
FRE2A1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000		3,000,000,000,000.00	30,000,000,000.00	30,000,000	30,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,207,300,000,000.00	12,073,000	7,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			52,800,000,000.00	528,000	1,028,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		400,000,000,000.00		4,000,000	2,000,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	31,945,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	18,800,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			18,000,000,000,000.00	180,000,000	135,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			7,500,000,000,000.00	75,000,000	50,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,023,200,000,000.00		10,232,000	8,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		6,000,000,000,000.00		60,000,000	10,000,000.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND232 On 07/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND233 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND234 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND235 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND236 On 04/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND237 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND238 On 18/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND239 On 25/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND240 On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND241 On 09/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND242 On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND243 On 23/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND244 On 30/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND245 On 06/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND246 On 13/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND247 On 20/11/2012 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
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,600,000,000,000.00		36,000,000	18,000,000.00
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			19,600,000,000.00	196,000	196,000.00
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			29,900,000,000.00	299,000	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
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,600,000,000,000.00	16,000,000	8,000,000.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	2,000,000.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			34,000,000,000,000.00	340,000,000	170,000,000.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		17,000,000,000,000.00		170,000,000	170,000,000.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
KSP003 On 01/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004 On 01/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01 On 31/10/2027 Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01 On 25/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01 On 29/06/2012 Spot Bond			100.00000	100.00000			410,000,000,000.00	4,100,000	1,025,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013	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
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000		7,200,000,000,000.00		72,000,000	30,800,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000		19,500,000,000.00		195,000	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		443,400,000,000.00		4,434,000	5,000,000.00
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		27,700,000,000.00		277,000	3,500,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
MTNC0On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	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
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	30,000,000.00
NBK13E	On	21/02/2017			100.00000	100.00000			820,000,000,000.00	8,200,000	7,200,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			25,400,000,000.00	254,000	9,800,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			12,300,000,000.00	123,000	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
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			44,000,000,000.00	440,000	11,405,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	1,566,000.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	125,700,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	3,625,000.00
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
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		400,000,000,000.00		4,000,000	2,000,000.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			57,900,000,000.00	579,000	57,343,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			802,000,000,000.00	8,020,000	2,005,000.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000		1,884,000,000,000.00		18,840,000	4,260,000.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.60500	6.60500		159,504,288,731,405.00	24,149,021,761		19,165,671,772.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.23500	8.21500			109,453,781,385,000.00	13,291,291,000	9,658,968,285.00
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			219.32645	219.27317			10,966,322,500,000.00	50,000,000	873,537,314.00
R197	On	07/12/2023	Spot Bond			2.12000	2.12000			313,676,896,000.00	147,960,800	492,677,399.00
R201	On	21/12/2014	Spot Bond			5.96500	6.06500			18,194,472,825,000.00	3,050,205,000	3,066,700,000.00
R202	On	07/12/2033	Spot Bond			2.32000	2.37000			278,754,960,000.00	120,153,000	1,727,690,200.00
R203	On	15/09/2017	Spot Bond			7.18000	7.18000			15,826,028,196,000.00	2,204,182,200	5,897,465,844.00
R204	On	21/12/2018	Spot Bond			7.47500	7.47500			19,310,903,787,500.00	2,583,398,500	4,532,251,429.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.88000	5.95500			37,174,565,400,000.00	6,322,205,000	2,778,100,000.00
R207	On	15/01/2020	Spot Bond			7.71500	7.72000			154,000,315,083,680.00	19,961,155,552	10,064,046,552.00
R208	On	31/03/2021	Spot Bond			7.81000	7.81500			54,593,036,089,460.00	6,990,145,466	7,632,160,931.00
R209	On	31/03/2036	Spot Bond			8.75000	8.72500			91,551,753,125,000.00	10,463,057,500	13,588,417,500.00
R210	On	31/03/2028	Spot Bond			2.35000	2.35000			339,301,319,000.00	144,383,540	534,684,780.00
R211	On	31/01/2017	Spot Bond			0.86000	0.86000			126,136,028,000.00	146,669,800	785,734,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.09000	2.09000			1,460,556,790,000.00	698,831,000	806,378,900.00
R213	On	28/02/2031	Spot Bond			8.66500	8.64500			4,466,833,495,000.00	515,503,000	1,453,800,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			23,732,819,500,000.00	3,651,203,000	3,232,550,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	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
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,780,000,000.00	17,800,000	8,000,000.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	29,418,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	4,719,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			18,800,000,000.00	188,000	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	8,708,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	09/04/2014			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	737,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			13,500,000,000.00	135,000	2,500,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000		44,100,000,000.00		441,000	8,941,000.00
SMF1	On	27/06/2013			100.00000	100.00000		16,000,000,000.00		160,000	160,000.00
SMF3	On	30/06/2012			100.00000	100.00000		0.00		0	0.00
SNT01	On	15/09/2017			100.00000	100.00000		44,900,000,000.00		449,000	10,449,000.00
SPDA1	On	21/08/2014			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
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	2,325,000.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN877	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000		4,500,000,000,000.00	45,000,000	45,000,000.00	
SYN892	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012			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
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			0.00	0	0.00
SYN899	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012	Spot Bond			100.00000	100.00000		44,000,000,000,000.00	440,000,000,000.00	440,000,000	170,000,000.00
SYN901	On	23/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000,000.00	4,000,000	2,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A5	On	18/10/2012	Spot Bond			100.00000	100.00000		736,000,000.00	736,000,000.00	7,360,000	1,840,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000		17,000,000,000.00		170,000	3,000,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		56,664,300,000.00		566,643	1,017,226,000.00
TN20	On	17/09/2020			100.00000	100.00000		134,546,800,000.00		1,345,468	270,062,729.00
TN23	On	06/11/2023			100.00000	100.00000			0.00	0	73,748,000.00
TN25	On	19/08/2025			100.00000	100.00000			0.00	0	137,816,000.00
TN27	On	14/11/2027			100.00000	100.00000		46,100,000,000.00		461,000	15,461,000.00
TR30	On	31/12/2099			10.00000	10.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			49,778,400,000.00	497,784	47,101,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	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			34,467,600,000.00	344,676	29,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>913,481,749,961,045.00</b>	<b>96,719,253,658</b>	<b>92,982,370,294.00</b>
<b>Grand Total:</b>							<b>913,481,885,165,774.00</b>	<b>16,719,270,587</b>	<b>92,983,523,269.00</b>