



Daily MTM Report

Daily summary for: 24/02/2012

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/03/2012	Foreign Exchange Future			7.61830	7.72610		15.20	111,166,233.60	14,592	194,168.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		693.00000	586,000	16.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		3.00000	4,000	16.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		644.00000	538,000	16.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		4.00000	6,000	16.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		742.00000	635,000	17.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		2.00000	3,000	17.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		728.00000	622,000	17.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		2.00000	4,000	17.24	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		581.00000	476,000	15.89	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		5.00000	8,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		485.00000	383,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		9.00000	15,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		927.00000	820,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		1.00000	2,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		533.00000	428,000	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	7.20	Put		7.00000	10,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		977.00000	869,000	19.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	1,000	19.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		230.00000	155,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		54.00000	87,000	15.23	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		57.00000	35,000	18.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		281.00000	367,000	18.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		348.00000	258,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		22.00000	40,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		18.00000	12,000	21.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		592.00000	694,000	21.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,027.00000	919,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	1,000	20.05	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		16.00000	10,000	22.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		640.00000	742,000	22.12	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		877.00000	770,000	18.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		1.00000	2,000	18.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		48.00000	29,000	18.57	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		322.00000	411,000	18.57	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		630.00000	524,000	16.34	0.00	0	6,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		4.00000	6,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,077.00000	969,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	1,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		306.00000	221,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		30.00000	53,000	15.29	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	8.20	Call		25.00000	16,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		499.00000	598,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		81.00000	51,000	17.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		205.00000	283,000	17.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		679.00000	573,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		3.00000	5,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,126.00000	1,019,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	1,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		96.00000	62,000	16.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		170.00000	244,000	16.89	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		40.00000	25,000	19.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		364.00000	457,000	19.08	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		68.00000	42,000	17.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		242.00000	324,000	17.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		29.00000	18,000	20.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		453.00000	550,000	20.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		391.00000	297,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		15.00000	29,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		438.00000	339,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		12.00000	21,000	15.38	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		827.00000	720,000	18.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		1.00000	2,000	18.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		138.00000	89,000	16.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		112.00000	171,000	16.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		34.00000	21,000	19.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		408.00000	503,000	19.58	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		267.00000	186,000	15.26	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		41.00000	68,000	15.26	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,326.00000	1,218,000	22.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	22.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,576.00000	1,468,000	25.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	25.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		197.00000	128,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		71.00000	110,000	15.20	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		21.00000	13,000	21.11	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		545.00000	645,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,526.00000	1,418,000	24.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	24.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		778.00000	671,000	17.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		2.00000	3,000	17.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		114.00000	74,000	16.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		138.00000	206,000	16.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		14.00000	8,000	22.26	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		688.00000	790,000	22.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,276.00000	1,169,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	1,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		166.00000	107,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		90.00000	139,000	15.62	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,176.00000	1,069,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	1,000	21.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,226.00000	1,119,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	1,000	22.00	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,376.00000	1,268,000	23.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	23.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,626.00000	1,518,000	25.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	25.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		12.00000	7,000	22.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		736.00000	839,000	22.39	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		11.00000	5,000	22.53	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		785.00000	887,000	22.53	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		3.00000	1,000	23.35	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,077.00000	1,183,000	23.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,275.00000	1,383,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1.00000	1,000	23.90	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		8.00000	3,000	22.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		882.00000	985,000	22.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		6.00000	3,000	22.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		930.00000	1,035,000	22.94	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,028.00000	1,134,000	23.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		4.00000	2,000	23.21	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		979.00000	1,084,000	23.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		5.00000	2,000	23.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,524.00000	1,632,000	25.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	25.26	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,774.00000	1,882,000	27.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		0.00000	0,000	27.07	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,474.00000	1,582,000	24.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	24.89	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.71970	7.82880		16.37	19,955,424.50	2,585	67,422.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		643.00000	554,000	15.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		64.00000	84,000	15.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		603.00000	517,000	15.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		74.00000	97,000	15.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		684.00000	593,000	15.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		55.00000	73,000	15.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		198.00000	168,000	18.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		469.00000	548,000	18.23	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		15.00000	19,000	16.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,094.00000	989,000	16.06	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		118.00000	101,000	20.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		789.00000	881,000	20.20	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		99.00000	85,000	20.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		920.00000	1,015,000	20.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		88.00000	76,000	21.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,009.00000	1,106,000	21.43	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		858.00000	759,000	15.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		29.00000	39,000	15.21	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		459.00000	392,000	15.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		130.00000	172,000	15.74	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		227.00000	192,000	17.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		398.00000	472,000	17.76	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		173.00000	147,000	18.72	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		544.00000	627,000	18.72	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		323.00000	273,000	16.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		244.00000	303,000	16.60	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,100.00000	1,198,000	21.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		79.00000	68,000	21.91	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		347.00000	292,000	16.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		218.00000	272,000	16.37	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,474.00000	1,576,000	23.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		53.00000	46,000	23.87	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.82170	7.93260		17.12	0.00	0	10,058.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		830.00000	744,000	15.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		97.00000	122,000	15.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		793.00000	708,000	15.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		110.00000	136,000	15.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		869.00000	781,000	15.44	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		86.00000	109,000	15.44	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		123.00000	151,000	15.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		756.00000	673,000	15.57	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,318.00000	1,413,000	21.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		151.00000	135,000	21.96	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		422.00000	374,000	17.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		389.00000	452,000	17.50	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		225.00000	200,000	20.15	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		892.00000	978,000	20.15	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,407.00000	1,504,000	22.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		140.00000	126,000	22.32	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,058.00000	1,148,000	20.87	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		191.00000	170,000	20.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		510.00000	453,000	16.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		277.00000	331,000	16.76	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		734.00000	815,000	19.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		267.00000	237,000	19.38	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		350.00000	310,000	18.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		517.00000	588,000	18.24	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.92210	8.03500		17.67	0.00	0	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		653.00000	592,000	16.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		318.00000	370,000	16.94	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		629.00000	571,000	17.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		344.00000	399,000	17.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		678.00000	615,000	16.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		293.00000	343,000	16.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		489.00000	552,000	17.98	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		524.00000	474,000	17.98	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,314.00000	1,403,000	21.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		249.00000	225,000	21.44	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.02320	8.13740		17.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		675.00000	620,000	17.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		488.00000	547,000	17.75	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		655.00000	602,000	17.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		518.00000	579,000	17.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		696.00000	638,000	17.57	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		459.00000	515,000	17.57	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,314.00000	1,398,000	21.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		351.00000	321,000	21.01	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		618.00000	565,000	18.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		581.00000	642,000	18.21	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.20280	8.31660		18.81	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		636.00000	596,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,297.00000	1,371,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		624.00000	584,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,335.00000	1,409,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		649.00000	607,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,260.00000	1,332,000	20.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.84720	8.95390		19.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,354.00000	1,296,000	19.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		900.00000	949,000	19.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,333.00000	1,276,000	19.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		929.00000	979,000	19.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,371.00000	1,316,000	19.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		867.00000	919,000	19.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		597.00000	641,000	18.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,551.00000	1,488,000	18.02	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.92130	10.02800		20.94	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		1,937.00000	1,875,000	20.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,109.00000	1,154,000	20.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,916.00000	1,854,000	20.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,138.00000	1,183,000	20.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,959.00000	1,896,000	20.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,081.00000	1,125,000	20.06	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.61830	7.72610		15.20	38,091.50	5	404.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			23,024.00000	15,545,000	15.23	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			5,414.00000	8,715,000	15.23	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			19,655.00000	12,771,000	15.20	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			7,045.00000	10,941,000	15.20	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			26,681.00000	18,647,000	15.26	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			4,071.00000	6,817,000	15.26	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			49,842.00000	59,724,000	20.60	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			2,452.00000	1,554,000	20.60	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.71970	7.82880		16.37	0.00	0	611.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			14,252.00000	12,138,000	19.46	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			66,372.00000	75,168,000	19.46	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			13,382.00000	11,410,000	19.71	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			70,502.00000	79,440,000	19.71	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			15,192.00000	12,924,000	19.22	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			62,312.00000	70,954,000	19.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.07850	12.11900		13.42	117,088,979.00	9,694	19,301.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		685.00000	647,000	15.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		16.00000	19,000	15.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		637.00000	600,000	14.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		18.00000	22,000	14.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		733.00000	694,000	15.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		14.00000	16,000	15.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		591.00000	555,000	14.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		22.00000	27,000	14.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		305.00000	275,000	13.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		86.00000	97,000	13.92	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,124.00000	1,084,000	18.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		5.00000	6,000	18.67	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		379.00000	347,000	14.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		60.00000	69,000	14.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		106.00000	88,000	14.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		287.00000	310,000	14.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		781.00000	742,000	16.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		12.00000	14,000	16.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,223.00000	1,183,000	19.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		4.00000	5,000	19.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		460.00000	426,000	14.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		41.00000	48,000	14.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,025.00000	985,000	17.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		6.00000	7,000	17.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		238.00000	211,000	13.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		119.00000	133,000	13.67	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		270.00000	242,000	13.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		101.00000	114,000	13.80	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		52.00000	41,000	15.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		483.00000	513,000	15.14	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		755.00000	790,000	16.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		24.00000	18,000	16.80	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,436.00000	1,477,000	21.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		5.00000	5,000	21.35	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.23050	12.27130		14.14	0.00	0	2,984.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		616.00000	582,000	13.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		195.00000	202,000	13.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		586.00000	552,000	13.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		215.00000	222,000	13.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		647.00000	613,000	13.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		176.00000	183,000	13.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.38270	12.42450		15.33	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		296.00000	278,000	17.67	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,322.00000	1,345,000	17.67	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		288.00000	269,000	17.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,364.00000	1,386,000	17.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		306.00000	287,000	17.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,282.00000	1,304,000	17.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,207.00000	1,166,000	13.62	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		133.00000	133,000	13.62	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			0.09440	0.09630		16.68	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		643.00000	466,000	16.68	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		13.00000	26,000	16.68	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		58.00000	28,000	19.10	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		428.00000	588,000	19.10	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,630.00000	1,441,000	23.74	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	1,000	23.74	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09570	0.09770		18.58	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		121.00000	93,000	20.88	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,151.00000	1,323,000	20.88	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		43.00000	33,000	23.44	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,073.00000	2,263,000	23.44	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		371.00000	290,000	18.19	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		401.00000	520,000	18.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.24640	10.26360		11.94	11,004,633.60	1,074	24,569.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		231.00000	212,000	12.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		67.00000	66,000	12.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		197.00000	180,000	12.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		83.00000	84,000	12.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		267.00000	248,000	12.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		53.00000	52,000	12.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,214.00000	1,197,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		0.00000	1,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		138.00000	123,000	11.94	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		124.00000	127,000	11.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		478.00000	458,000	12.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		14.00000	12,000	12.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,264.00000	1,247,000	18.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		0.00000	1,000	18.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		389.00000	369,000	12.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		25.00000	23,000	12.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		40.00000	32,000	13.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		376.00000	386,000	13.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		23.00000	18,000	14.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		509.00000	522,000	14.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		117.00000	103,000	12.19	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		153.00000	157,000	12.19	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		7.00000	4,000	16.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		843.00000	858,000	16.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		2.00000	1,000	18.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,238.00000	1,255,000	18.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		13.00000	10,000	15.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		649.00000	664,000	15.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		1.00000	1,000	19.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,487.00000	1,505,000	19.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		11.00000	8,000	15.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		697.00000	712,000	15.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		718.00000	700,000	14.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		4.00000	4,000	14.29	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	11.30	Call		3.00000	2,000	16.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,039.00000	1,056,000	16.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		19.00000	14,000	14.63	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		555.00000	568,000	14.63	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		745.00000	760,000	15.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		9.00000	6,000	15.57	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,337.00000	1,355,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		1.00000	1,000	18.73	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		306.00000	286,000	12.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		42.00000	40,000	12.21	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		346.00000	326,000	12.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		32.00000	30,000	12.27	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.38860	10.40570		13.30	0.00	0	25,945.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		317.00000	304,000	13.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		311.00000	315,000	13.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		297.00000	284,000	13.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		341.00000	345,000	13.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		341.00000	327,000	13.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		285.00000	288,000	13.26	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.53350	10.55100		14.21	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		365.00000	356,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		540.00000	548,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		376.00000	367,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		601.00000	609,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		387.00000	377,000	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		512.00000	519,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,165.00000	1,166,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		64.00000	83,000	14.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.93710	10.94610		14.48	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		678.00000	667,000	15.32	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,225.00000	1,223,000	15.32	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		665.00000	653,000	15.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,262.00000	1,259,000	15.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		692.00000	681,000	15.24	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,189.00000	1,187,000	15.24	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			423.02300	422.65400			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			429.30400	428.93500			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			385.24500	384.74200			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			390.96500	390.45900			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.65410	7.76220		15.73	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		93.00000	71,000	18.48	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		431.00000	517,000	18.48	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		83.00000	64,000	18.82	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		471.00000	560,000	18.82	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		103.00000	78,000	18.13	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		391.00000	474,000	18.13	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.62950	7.73730		15.68	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		94.00000	65,000	17.57	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		257.00000	336,000	17.57	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		81.00000	56,000	17.95	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		294.00000	377,000	17.95	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		108.00000	75,000	17.19	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		221.00000	296,000	17.19	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry			7.59710	7.70480		14.66	0.00	6,500	13,000.00
ANY DAOn	29/02/2012	Any day expiry	7.75	Call		41.00000	12,000	16.86	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.75	Put		86.00000	165,000	16.86	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.80	Call		27.00000	8,000	17.60	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.80	Put		122.00000	211,000	17.60	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.70	Call		61.00000	20,000	16.13	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.70	Put		56.00000	123,000	16.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.14650	8.22990		12.03	2,769,810.00	340	16,123.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		980.00000	897,000	18.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	1,000	18.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		930.00000	847,000	17.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	1,000	17.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,030.00000	947,000	18.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	1,000	18.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		831.00000	748,000	16.90	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		1.00000	2,000	16.90	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,280.00000	1,197,000	19.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	1,000	19.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		485.00000	404,000	12.85	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		5.00000	8,000	12.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		781.00000	698,000	16.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		1.00000	2,000	16.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,230.00000	1,147,000	19.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	1,000	19.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,030.00000	1,947,000	21.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	1,000	21.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		343.00000	270,000	12.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		13.00000	24,000	12.54	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.16760	8.25170		12.84	81,676.00	10	8,330.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		646.00000	573,000	12.77	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		44.00000	55,000	12.77	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		604.00000	533,000	12.75	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		52.00000	65,000	12.75	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		689.00000	614,000	12.79	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		37.00000	46,000	12.79	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.19540	8.28090		13.36	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		354.00000	311,000	13.45	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		310.00000	352,000	13.45	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		331.00000	291,000	13.56	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		337.00000	382,000	13.56	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		378.00000	332,000	13.35	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		284.00000	323,000	13.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.21160	9.30650		16.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,298.00000	2,213,000	15.25	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		292.00000	301,000	15.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,256.00000	2,171,000	15.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		300.00000	309,000	15.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,341.00000	2,255,000	15.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		285.00000	293,000	15.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.62470	7.73310		11.18	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		211.00000	131,000	11.38	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		28.00000	56,000	11.38	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		173.00000	100,000	11.18	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		40.00000	75,000	11.18	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		252.00000	165,000	11.58	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		19.00000	40,000	11.58	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.71000	7.81920		11.63	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		102.00000	81,000	13.51	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		433.00000	521,000	13.51	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		92.00000	73,000	13.71	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		473.00000	563,000	13.71	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		113.00000	90,000	13.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		394.00000	480,000	13.30	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.04080	0.05830			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.20530	0.17100			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.00040	0.00320			0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	29/02/2012	Can-Do Future			0.11840	0.05630			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.03250	0.05080			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.04320	0.06020			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.06960	0.08640			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.50670	8.51930		14.02	1,701,340.00	200	53.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		97.00000	86,000	14.51	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		178.00000	179,000	14.51	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		80.00000	70,000	14.75	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		211.00000	213,000	14.75	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		115.00000	104,000	14.26	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		146.00000	147,000	14.26	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.63220	8.64500		15.46	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		169.00000	156,000	17.11	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		624.00000	624,000	17.11	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		159.00000	145,000	17.29	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		664.00000	663,000	17.29	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		181.00000	167,000	16.93	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		586.00000	585,000	16.93	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.76190	8.77520		15.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		0.00000	424,000	15.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		0.00000	412,000	15.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		0.00000	404,000	16.08	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		0.00000	442,000	16.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Call		0.00000	446,000	15.83	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		0.00000	384,000	15.83	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			386.24700	385.77800			0.00	0	215.00
GOVI	On	03/05/2012	GOVI	382.00	Call		37,780.00000	42,470,000		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		37,680.00000	42,370,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		37,880.00000	42,570,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			391.98200	391.51000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		15,100.00000	19,820,000		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		15,000.00000	19,720,000		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		15,200.00000	19,920,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/05/2012	Index Future			171.06700	170.49500			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.60700	173.02900			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			462.54300	461.14700			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			471.02000	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
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.68000	5.68000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.70000	5.71000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.75000	5.76000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.79000	5.80000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.95000	5.97000			0.00	0	940.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.09000	6.14000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.26000	6.32000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.44000	6.51000			0.00	0	1,700.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.64000	6.70000			0.00	500	2,000.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.36720	6.42290		10.76	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call			164.00000	121,000	11.07	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put			25.00000	38,000	11.07	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call			156.00000	114,000	11.02	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put			27.00000	41,000	11.02	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call			172.00000	128,000	11.12	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put			23.00000	35,000	11.12	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.42030	6.47590		11.72	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			273.00000	236,000	11.88	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			97.00000	116,000	11.88	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			242.00000	206,000	11.80	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			116.00000	136,000	11.80	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			307.00000	268,000	11.96	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put			81.00000	98,000	11.96	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				6.71800	6.73500		3.14	0.00	0	10,935.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.25	Call		4,903.00000	4,959,000	3.41	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		2.00000	1,000	3.41	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,060.00000	5,116,000	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		4,746.00000	4,802,000	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		1,764.00000	1,713,000	3.05	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		139.00000	145,000	3.05	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		341.00000	355,000	3.09	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,125.00000	1,082,000	3.09	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		694.00000	719,000	3.14	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		644.00000	613,000	3.14	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.78200	6.80000		3.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,803.00000	3,850,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		187.00000	178,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,933.00000	3,980,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		169.00000	161,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,674.00000	3,721,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		206.00000	197,000	3.83	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.83200	6.85200		3.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,627.00000	1,656,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,210.00000	1,182,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,708.00000	1,738,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,150.00000	1,124,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,547.00000	1,575,000	3.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	6.95	Put		1,270.00000	1,242,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.87000	6.89300		3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,301.00000	1,326,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,668.00000	1,634,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,365.00000	1,391,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,603.00000	1,570,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,241.00000	1,266,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,736.00000	1,702,000	3.12	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.32700	8.35300		11.59	12,947,573.52	106	27,883.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,490.00000	6,683,000	12.27	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		620.00000	568,000	12.27	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,855.00000	7,052,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		549.00000	501,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,131.00000	6,319,000	12.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		699.00000	642,000	12.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,248.00000	5,050,000	11.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		871.00000	919,000	11.38	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,270.00000	3,112,000	11.56	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,817.00000	1,904,000	11.56	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,248.00000	3,379,000	11.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.50	Put		1,876.00000	1,762,000	11.82	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,431.00000	5,608,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		884.00000	816,000	12.13	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.39900	8.42700		15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,446.00000	6,592,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,516.00000	3,403,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,718.00000	6,868,000	15.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,344.00000	3,235,000	15.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,180.00000	6,322,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,697.00000	3,580,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,674.00000	5,522,000	15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,023.00000	4,130,000	15.21	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,970.00000	6,109,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,846.00000	3,726,000	15.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,392.00000	9,195,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,989.00000	2,051,000	14.88	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,673.00000	8,482,000	14.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,272.00000	2,341,000	14.94	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,500.00000	6,647,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,481.00000	3,369,000	15.64	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.46500	8.49300		14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,112.00000	7,250,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,813.00000	4,697,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,365.00000	7,506,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,627.00000	4,513,000	14.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.70	Call		6,862.00000	6,998,000	14.89	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,005.00000	4,887,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.53100	8.56000		14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,555.00000	6,680,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,091.00000	6,957,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,780.00000	6,907,000	14.93	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,869.00000	6,737,000	14.93	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,340.00000	6,462,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,325.00000	7,189,000	14.87	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.48570	215.45608			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		456.00000	486,000		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		406.00000	436,000		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		506.00000	536,000		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			253.43393	253.43664			0.00	0	1,005.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future	251.00	Call		2,437.00000	2,434,000		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		2,387.00000	2,384,000		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		2,487.00000	2,484,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.03000	6.05700		2.31	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,108.00000	4,175,000	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		4,226.00000	4,293,000	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		3,989.00000	4,057,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.03100	6.06100		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,244.00000	3,307,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		54.00000	49,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,346.00000	3,410,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		47.00000	43,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,142.00000	3,205,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		60.00000	55,000	2.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.99300	6.02700		2.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,484.00000	1,529,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		527.00000	503,000	2.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.55	Call		1,553.00000	1,599,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		496.00000	473,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,416.00000	1,460,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		560.00000	535,000	2.58	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.90200	5.94100		2.24	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,244.00000	1,284,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		693.00000	663,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,299.00000	1,341,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		659.00000	632,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,189.00000	1,229,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		727.00000	697,000	2.27	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.55516	188.06466			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		1,935.00000	445,000		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		1,985.00000	495,000		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		1,885.00000	395,000		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			7.28800	7.30400		5.50	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,243.00000	6,314,000	5.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Put		8.00000	8,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,449.00000	6,519,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		7.00000	6,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,038.00000	6,108,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		11.00000	10,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,835.00000	1,780,000	5.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		463.00000	479,000	5.42	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,393.00000	1,344,000	5.47	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		701.00000	723,000	5.47	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,383.00000	1,420,000	5.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		732.00000	697,000	5.59	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,489.00000	2,541,000	5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		297.00000	277,000	5.75	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.36200	7.37900		6.77	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,136.00000	5,193,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		465.00000	449,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,303.00000	5,361,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		430.00000	415,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,971.00000	5,027,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		503.00000	486,000	7.17	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.42800	7.44600		6.64	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,985.00000	3,025,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,749.00000	1,716,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,108.00000	3,148,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,671.00000	1,637,000	6.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.70	Call		2,864.00000	2,903,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,830.00000	1,796,000	6.71	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.49300	7.51300		6.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		997.00000	1,015,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,028.00000	4,968,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,053.00000	1,072,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,881.00000	4,822,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		947.00000	964,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,182.00000	5,121,000	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			7.58400	7.60600		6.72	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,782.00000	5,891,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		51.00000	45,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,015.00000	6,124,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		43.00000	37,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,551.00000	5,658,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		62.00000	54,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,438.00000	3,335,000	6.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		230.00000	242,000	6.53	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,662.00000	1,722,000	6.86	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		918.00000	863,000	6.86	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.66300	7.68500		8.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,909.00000	4,986,000	9.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		922.00000	889,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,090.00000	5,170,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		865.00000	835,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,729.00000	4,805,000	9.01	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		981.00000	947,000	9.01	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.73200	7.75600		8.26	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,497.00000	3,559,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,325.00000	2,271,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,638.00000	3,701,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,228.00000	2,175,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,360.00000	3,420,000	8.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,427.00000	2,370,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.79900	7.82400		8.13	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,692.00000	3,752,000	8.24	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,877.00000	2,821,000	8.24	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,822.00000	3,884,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,778.00000	2,723,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,563.00000	3,623,000	8.22	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,979.00000	2,923,000	8.22	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.92500	5.97000		1.45	0.00	0	300.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		2,424.00000	2,497,000	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		2,502.00000	2,575,000	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		2,346.00000	2,419,000	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			5.91000	5.96300		1.65	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,791.00000	1,859,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		38.00000	32,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,854.00000	1,922,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		33.00000	28,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,729.00000	1,796,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		43.00000	37,000	1.77	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.81200	5.87600		1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		554.00000	595,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		411.00000	379,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		587.00000	629,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		387.00000	355,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		523.00000	562,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		438.00000	403,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.57600	5.65900		1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		620.00000	666,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		314.00000	285,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		649.00000	696,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		298.00000	271,000	1.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	5.95	Call		592.00000	636,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		331.00000	300,000	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			7.84100	7.85200		7.96	0.00	0	24,915.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,998.00000	5,050,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		154.00000	145,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,236.00000	5,289,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		132.00000	123,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,760.00000	4,811,000	8.58	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		178.00000	167,000	8.58	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,793.00000	2,739,000	7.83	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		521.00000	529,000	7.83	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,015.00000	1,968,000	7.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		882.00000	896,000	7.92	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,844.00000	1,871,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,024.00000	990,000	8.12	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,971.00000	3,010,000	8.31	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		516.00000	493,000	8.31	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.92200	7.93400		10.23	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,347.00000	5,390,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,058.00000	1,036,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,540.00000	5,583,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		996.00000	974,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,157.00000	5,198,000	10.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.70	Put		1,124.00000	1,100,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.99200	8.00400		9.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,900.00000	3,930,000	9.96	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,619.00000	2,586,000	9.96	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,050.00000	4,082,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,511.00000	2,480,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,752.00000	3,782,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,729.00000	2,696,000	9.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.06200	8.07400		9.71	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,143.00000	4,172,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,253.00000	3,221,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,285.00000	4,314,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,144.00000	3,112,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,004.00000	4,032,000	9.81	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,366.00000	3,333,000	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			7.91400	7.93000		9.18	9,522,285.48	102	9,092.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,246.00000	6,333,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		99.00000	90,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,505.00000	6,593,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		84.00000	75,000	9.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Call		5,986.00000	6,073,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		114.00000	105,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,145.00000	3,064,000	8.93	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		520.00000	535,000	8.93	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,281.00000	2,210,000	9.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		888.00000	913,000	9.03	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,881.00000	1,927,000	9.22	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,165.00000	1,115,000	9.22	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,067.00000	3,131,000	9.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		590.00000	558,000	9.45	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.98700	8.00400		11.44	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,520.00000	5,585,000	11.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,280.00000	1,245,000	11.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,722.00000	5,789,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,207.00000	1,174,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,320.00000	5,384,000	11.90	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,356.00000	1,321,000	11.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.05400	8.07200		11.43	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,066.00000	4,118,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,056.00000	3,006,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,225.00000	4,278,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,934.00000	2,884,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,910.00000	3,960,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,183.00000	3,130,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.12000	8.13900		10.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.00	Call		3,674.00000	3,720,000	10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,451.00000	4,391,000	10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,812.00000	3,860,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,309.00000	4,251,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,543.00000	3,588,000	10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,602.00000	4,541,000	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			8.81000	8.84700		16.64	4,140,552.35	55	1,987.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,844.00000	3,006,000	16.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,662.00000	1,533,000	16.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,074.00000	3,243,000	17.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,512.00000	1,391,000	17.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,623.00000	2,777,000	16.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,824.00000	1,687,000	16.89	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.87600	8.91300		21.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,668.00000	5,835,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,135.00000	3,015,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,887.00000	6,058,000	21.68	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,990.00000	2,874,000	21.68	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,453.00000	5,616,000	21.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.20	Put		3,287.00000	3,163,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.93700	8.97500		21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,352.00000	5,501,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,161.00000	5,019,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,545.00000	5,697,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,976.00000	4,837,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,167.00000	5,312,000	21.41	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,358.00000	5,212,000	21.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.99800	9.03800		20.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,021.00000	6,175,000	20.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,309.00000	6,160,000	20.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,209.00000	6,366,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,119.00000	5,973,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,842.00000	5,993,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,511.00000	6,359,000	20.88	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			140.62409	139.70095			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		701.00000	1,624,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		651.00000	1,574,000		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		751.00000	1,674,000		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			118.58887	118.37411			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		174.00000	389,000		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		124.00000	339,000		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		224.00000	439,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			115.94894	115.95032			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		650.00000	649,000		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		600.00000	599,000		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		700.00000	699,000		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			8.75200	8.77900		14.87	0.00	0	974.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.25	Call		4,522.00000	4,673,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		875.00000	809,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,805.00000	4,961,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		785.00000	724,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,245.00000	4,391,000	15.36	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		974.00000	903,000	15.36	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.82100	8.84800		18.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,043.00000	6,166,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,958.00000	2,867,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,274.00000	6,401,000	19.32	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,817.00000	2,730,000	19.32	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,815.00000	5,936,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,104.00000	3,011,000	19.22	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.88800	8.91500		19.06	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,689.00000	5,795,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,031.00000	4,926,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,891.00000	6,000,000	19.34	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,849.00000	4,748,000	19.34	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,490.00000	5,594,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,218.00000	5,111,000	19.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.95600	8.98500		18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,243.00000	6,355,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,128.00000	6,017,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,438.00000	6,552,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,941.00000	5,832,000	18.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	8.95	Call		6,056.00000	6,166,000	18.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,325.00000	6,212,000	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			1.20890	1.22570		14.94	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		344.00000	232,000	14.94	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		87.00000	143,000	14.94	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		107.00000	66,000	16.73	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		350.00000	477,000	16.73	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		768.00000	609,000	14.93	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		11.00000	20,000	14.93	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.22320	1.24040		15.95	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,015.00000	877,000	15.48	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		111.00000	145,000	15.48	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		662.00000	558,000	15.95	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		258.00000	326,000	15.95	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,456.00000	1,284,000	15.29	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		52.00000	52,000	15.29	0.00	0	0.00
Total for Derivatives :										290,416,599.55	35,763	1,175,924.00

i-Bonds

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			72,600,000,000.00	726,000	6,863,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			795,800,000,000.00	7,958,000	4,158,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			116,740,000,000.00	1,167,400	1,167,400.00
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			400,000,000,000.00	4,000,000	1,000,000.00
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
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			224,380,000,000.00	2,243,800	2,243,800.00
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			0.00	0	1,202,000.00
ABL7	On	18/02/2013	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
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			32,200,000,000.00	322,000	166,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			11,228,000,000.00	112,280	112,280.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			70,271,000,000.00	702,710	702,710.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			3,400,000,000.00	34,000	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			6,100,000,000.00	61,000	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			181,000,000,000.00	1,810,000	910,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL155	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL157	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			157,760,000,000.00	1,577,600	14,786,300.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			38,497,500,000.00	384,975	384,975.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			161,100,000,000.00	1,611,000	811,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,381,675.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			96,400,000,000.00	964,000	12,466,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	11,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	12,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	50,000,000.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	50,000,000.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	100,000,000.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	100,000,000.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			2,300,000,000.00	23,000	2,000,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000		9,200,000,000.00		92,000	78,900,000.00
DV23	On	27/02/2023			100.00000	100.00000		3,800,000,000.00		38,000	123,000,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000			0.00	0	16,134,984.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		900,000,000,000.00	9,000,000,000.00	9,000,000	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
EQ149	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ164	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ167	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ168	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ169	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ172	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ173	On	29/03/2012	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
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000		200,000,000.00	2,000,000.00	2,000,000	1,000,000.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	46,000,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			8,528,500,000.00	922,000	268,022,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			10,000,000.00	1,000	149,001,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			730,050,000.00	93,000	14,092,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			967,500,000.00	129,000	175,129,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			220,000,000,000.00	2,200,000	1,100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000		140,000,000	0.00	1,400,000	700,000.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			280,371,200,000.00	2,803,712	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	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
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			700,000,000.00	7,000	7,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			3,100,000,000.00	31,000	531,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			790,200,000,000.00	7,902,000	3,951,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			4,700,000,000.00	47,000	31,047,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	18,810,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	2,500,000.00
IBL05	On 12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On 12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	90,000,000.00
IBL14	On 28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On 28/06/2013	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
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000		63,000,000.00	63,000,000.00	630,000	210,000.00
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		1,600,000,000.00	1,600,000,000.00	16,000	8,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			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
ING114On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127On	07/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131On	24/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140On	17/05/2012	Spot Bond			100.00000	100.00000		45,000,000,000,000.00	450,000,000	450,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			52,200,000,000.00	522,000	272,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			51,000,000,000.00	510,000	170,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		60,000,000,000.00		600,000	200,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	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
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA221	On	24/05/2012			100.00000	100.00000			2,200,000,000,000.00	22,000,000	22,000,000.00
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
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	1,025,000.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	64,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			123,100,000,000.00	1,231,000	22,728,000.00
MTN02	On	13/07/2014			100.00000	100.00000			112,800,000,000.00	1,128,000	3,552,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			1,700,000,000.00	17,000	3,500,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000		57,000,000,000.00		570,000	190,000.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		411,720,000,000.00		4,117,200	2,058,600.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On	15/09/2015			100.00000	100.00000			2,100,000,000.00	21,000	23,000,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			243,900,000,000.00	2,439,000	813,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			1,000,000,000.00	10,000	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			375,000,000,000.00	3,750,000	1,250,000.00
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			60,000,000,000.00	600,000	200,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			3,600,000,000.00	36,000	9,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			37,000,000,000.00	370,000	370,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			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
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	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			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
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		14,278,100,000.00		142,781	30,142,781.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			1,000,000,000.00	10,000	10,000.00
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			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		364,000,000,000.00		3,640,000	84,800,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	2,005,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000.00	
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000		210,000,000,000.00	2,100,000	700,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A:	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	3,360,000.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.65000	6.66500		131,430,154,450,000.00	19,763,933,000	19,763,933,000	18,182,438,300.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.26500	8.29000		94,704,584,678,895.00	11,458,509,943	11,458,509,943	9,613,663,802.00
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			219.47641	219.41304		790,115,076,000.00	3,600,000	3,600,000	874,023,287.00
R197	On	07/12/2023	Spot Bond			2.12000	2.12000		39,156,400,000.00	18,470,000	18,470,000	558,176,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			6.00000	6.02500			5,700,018,000,000.00	950,003,000	3,157,752,000.00
R202	On	07/12/2033	Spot Bond			2.30000	2.35000			3,199,300,000,000.00	1,391,000,000	1,328,561,000.00
R203	On	15/09/2017	Spot Bond			7.22000	7.23500			28,517,534,340,000.00	3,949,797,000	5,755,490,844.00
R204	On	21/12/2018	Spot Bond			7.51500	7.53500			47,148,486,255,000.00	6,273,917,000	4,404,636,429.00
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			5.89000	5.93000			54,573,452,779,220.00	9,265,441,898	3,770,810,000.00
R207	On	15/01/2020	Spot Bond			7.77000	7.78000			84,686,533,806,000.00	10,899,167,800	11,345,671,652.00
R208	On	31/03/2021	Spot Bond			7.85000	7.86500			43,277,788,685,000.00	5,513,094,100	7,222,592,598.00
R209	On	31/03/2036	Spot Bond			8.75500	8.79000			41,375,490,885,000.00	4,725,927,000	13,775,906,500.00
R210	On	31/03/2028	Spot Bond			2.30000	2.35000			850,369,800,000.00	369,726,000	1,044,732,590.00
R211	On	31/01/2017	Spot Bond			0.82000	0.86000			3,264,721,760,000.00	3,981,368,000	523,752,800.00
R212	On	31/01/2022	Spot Bond			2.09000	2.09000			1,464,254,000,000.00	700,600,000	1,135,418,000.00
R213	On	28/02/2031	Spot Bond			8.69500	8.72000			7,770,182,410,000.00	893,638,000	1,848,684,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			18,068,713,000,000.00	2,779,802,000	3,741,052,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000		10,000,000,000,000.00	100,000,000	50,000,000.00	
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	7,100,000.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			120,000,000.00	1,200,000	400,000.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			49,400,000.00	494,000	2,239,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			3,260,250.00	567,000	567,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR005	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	2,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			61,000,700,000.00	610,007	610,007.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	23,018,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	15,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
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
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN897	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	500,000,000.00
TFS06	On	20/03/2014			100.00000	100.00000		435,060,000,000.00	4,350,600	2,175,300.00	
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012			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
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		92,000,000,000,000.00	920,000,000	560,000,000.00	
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	1,840,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000	1,000,000.00	
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	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
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		31,000,000,000,000.00		310,000,000	290,000,000.00
THE9A	On	18/07/2016			100.00000	100.00000		24,000,000,000,000.00		240,000,000	120,000,000.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000		9,200,000,000,000.00		92,000,000	46,000,000.00
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		11,200,000,000,000.00		112,000,000	56,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			3,900,000,000,000.00	39,000,000	13,000,000.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			44,500,000,000.00	445,000	3,215,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			486,700,000,000.00	4,867,000	1,019,450,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	269,729,909.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			14,000,000,000,000.00	140,000,000	590,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			705,000,000,000.00	7,050,000	18,553,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			57,180,000,000.00	571,800	285,900.00
UTR02	On	21/11/2012			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		39,600,000,000,000.00		396,000,000	394,000,000.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	47,000,000.00
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
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,344,677.00
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							862,392,139,125,115.00	85,894,884,606	97,037,725,500.00
Grand Total:							862,392,429,541,715.00	15,894,920,369	97,038,901,424.00