



Daily MTM Report

Daily summary for: 01/03/2012

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			7.49230	7.42900		14.82	125,488,532.70	16,749	188,557.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		399.00000	461,000	16.23	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		6.00000	5,000	16.23	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		353.00000	412,000	15.63	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		10.00000	6,000	15.63	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		448.00000	510,000	16.82	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		5.00000	4,000	16.82	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		434.00000	496,000	16.65	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		5.00000	4,000	16.65	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		295.00000	351,000	14.88	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		16.00000	9,000	14.88	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		213.00000	263,000	14.86	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		34.00000	21,000	14.86	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		631.00000	693,000	19.03	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		2.00000	1,000	19.03	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		253.00000	306,000	14.87	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		24.00000	14,000	14.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		680.00000	743,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	1,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		58.00000	76,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		179.00000	134,000	15.30	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		10.00000	12,000	19.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		531.00000	470,000	19.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		114.00000	151,000	14.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		85.00000	59,000	14.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		2.00000	3,000	22.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		873.00000	811,000	22.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		730.00000	793,000	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		2.00000	2,000	22.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		923.00000	860,000	22.93	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		581.00000	644,000	18.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		2.00000	2,000	18.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		8.00000	10,000	19.75	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		579.00000	518,000	19.75	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		340.00000	399,000	15.47	0.00	0	6,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		11.00000	7,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		780.00000	843,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	1,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		91.00000	121,000	14.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		112.00000	79,000	14.83	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		4.00000	5,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		775.00000	713,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		15.00000	19,000	18.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		436.00000	377,000	18.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		386.00000	447,000	16.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		7.00000	5,000	16.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		830.00000	893,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		18.00000	24,000	17.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		389.00000	332,000	17.73	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		7.00000	8,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		628.00000	566,000	20.28	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		12.00000	15,000	18.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		483.00000	423,000	18.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		5.00000	6,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		726.00000	664,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		143.00000	185,000	14.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		64.00000	43,000	14.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		176.00000	222,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		47.00000	30,000	14.85	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		532.00000	594,000	17.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		3.00000	2,000	17.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		29.00000	38,000	16.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		300.00000	246,000	16.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		6.00000	7,000	20.81	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		677.00000	615,000	20.81	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		73.00000	95,000	14.82	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		144.00000	103,000	14.82	0.00	0	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,029.00000	1,092,000	22.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	22.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,279.00000	1,342,000	24.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		46.00000	60,000	15.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		217.00000	168,000	15.79	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		3.00000	4,000	22.40	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		824.00000	762,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,229.00000	1,292,000	24.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		483.00000	545,000	17.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		4.00000	3,000	17.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		23.00000	30,000	17.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		344.00000	288,000	17.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		1.00000	2,000	23.20	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		972.00000	910,000	23.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		979.00000	1,042,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	0,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		36.00000	48,000	16.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		257.00000	206,000	16.27	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		879.00000	943,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	1,000	21.33	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		929.00000	992,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	0,000	21.76	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,079.00000	1,142,000	23.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,329.00000	1,392,000	25.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	25.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		1.00000	1,000	23.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		1,022.00000	959,000	23.47	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		1.00000	1,000	23.74	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,072.00000	1,009,000	23.74	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		0.00000	0,000	25.35	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,371.00000	1,308,000	25.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,571.00000	1,508,000	26.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	0,000	26.43	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		1.00000	1,000	24.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		1,172.00000	1,109,000	24.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		0.00000	1,000	24.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,221.00000	1,159,000	24.55	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,321.00000	1,258,000	25.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		0.00000	0,000	25.08	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,271.00000	1,208,000	24.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		0.00000	0,000	24.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,821.00000	1,758,000	29.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	29.09	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		2,071.00000	2,008,000	31.75	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	19/03/2012	Foreign Exchange Future	9.50	Call		0.00000	0,000	31.75	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,771.00000	1,708,000	28.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	28.56	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.58300	7.52730		15.87	67,215,712.00	8,864	84,701.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		406.00000	442,000	14.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		129.00000	109,000	14.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		376.00000	410,000	15.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		149.00000	127,000	15.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		438.00000	476,000	14.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		111.00000	93,000	14.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		112.00000	121,000	18.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		685.00000	638,000	18.38	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		27.00000	24,000	15.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		804.00000	857,000	15.51	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		67.00000	72,000	20.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		1,040.00000	989,000	20.49	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		57.00000	60,000	21.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		1,180.00000	1,127,000	21.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		51.00000	54,000	21.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,274.00000	1,221,000	21.80	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		589.00000	634,000	14.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		62.00000	51,000	14.92	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		272.00000	300,000	15.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		245.00000	217,000	15.58	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		128.00000	139,000	17.85	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		601.00000	556,000	17.85	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		98.00000	105,000	18.91	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		771.00000	722,000	18.91	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		185.00000	202,000	16.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		408.00000	369,000	16.62	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,369.00000	1,316,000	22.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		46.00000	49,000	22.32	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		200.00000	218,000	16.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		373.00000	335,000	16.37	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,754.00000	1,700,000	24.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		31.00000	33,000	24.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.69300	7.62730		16.75	769,300.00	100	7,083.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		591.00000	638,000	15.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		164.00000	145,000	15.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		561.00000	604,000	15.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		184.00000	161,000	15.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		625.00000	673,000	15.24	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		148.00000	130,000	15.24	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		206.00000	178,000	15.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		533.00000	571,000	15.32	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,577.00000	1,517,000	22.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		104.00000	110,000	22.24	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		287.00000	308,000	17.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		560.00000	515,000	17.54	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		153.00000	163,000	20.32	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		1,126.00000	1,070,000	20.32	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,670.00000	1,610,000	22.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		97.00000	103,000	22.62	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,303.00000	1,245,000	21.09	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		130.00000	138,000	21.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		351.00000	377,000	16.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		424.00000	384,000	16.75	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		954.00000	900,000	19.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		181.00000	193,000	19.54	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		237.00000	254,000	18.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		710.00000	661,000	18.32	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.79340	7.72590		17.63	0.00	0	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		490.00000	522,000	17.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		464.00000	429,000	17.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		471.00000	502,000	17.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		495.00000	459,000	17.45	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		510.00000	542,000	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		434.00000	399,000	17.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		662.00000	621,000	18.27	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		388.00000	414,000	18.27	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,558.00000	1,502,000	21.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		184.00000	195,000	21.79	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			7.89750	7.82880		17.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		519.00000	544,000	17.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		640.00000	597,000	17.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		503.00000	527,000	17.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		674.00000	630,000	17.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		537.00000	562,000	17.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		608.00000	565,000	17.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,541.00000	1,484,000	21.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		270.00000	281,000	21.11	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		472.00000	494,000	18.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		743.00000	697,000	18.11	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.07420	8.00670		18.68	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		527.00000	547,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,498.00000	1,451,000	20.54	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		517.00000	537,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,538.00000	1,491,000	20.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		538.00000	558,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,459.00000	1,412,000	20.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.72830	8.66180		19.75	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,194.00000	1,227,000	19.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,032.00000	999,000	19.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,176.00000	1,209,000	19.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,064.00000	1,031,000	19.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,213.00000	1,246,000	19.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,001.00000	968,000	19.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		722.00000	690,000	18.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,384.00000	1,418,000	18.26	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.80240	9.73590		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		1,764.00000	1,801,000	20.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,228.00000	1,199,000	20.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,745.00000	1,782,000	20.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,259.00000	1,230,000	20.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,784.00000	1,822,000	20.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,198.00000	1,170,000	20.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.49230	7.42900		14.82	2,787,135.60	372	162.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			5,817.00000	7,570,000	15.30	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			17,917.00000	13,340,000	15.30	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			4,608.00000	6,032,000	15.79	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			21,708.00000	16,802,000	15.79	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			7,315.00000	9,460,000	14.82	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			14,415.00000	10,230,000	14.82	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			77,472.00000	71,238,000	21.87	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			372.00000	468,000	21.87	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.58300	7.52730		15.87	3,882,496.00	512	967.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			8,087.00000	8,675,000	19.70	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			90,357.00000	85,375,000	19.70	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			7,604.00000	8,145,000	19.96	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			94,874.00000	89,845,000	19.96	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			8,611.00000	9,249,000	19.44	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			85,881.00000	80,949,000	19.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.93800	11.86530		13.03	113,363,248.00	9,496	16,556.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		445.00000	510,000	15.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		30.00000	22,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		401.00000	465,000	15.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		36.00000	27,000	15.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		489.00000	556,000	15.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		24.00000	18,000	15.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		359.00000	421,000	14.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		44.00000	33,000	14.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		123.00000	160,000	13.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		158.00000	122,000	13.27	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		871.00000	943,000	19.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		6.00000	5,000	19.11	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		175.00000	224,000	13.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		110.00000	86,000	13.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		29.00000	40,000	14.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		464.00000	402,000	14.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		535.00000	602,000	15.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		20.00000	14,000	15.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		970.00000	1,042,000	20.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		5.00000	4,000	20.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		242.00000	297,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		77.00000	59,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		773.00000	845,000	18.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		8.00000	7,000	18.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		88.00000	112,000	13.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		223.00000	174,000	13.28	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		104.00000	132,000	13.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		189.00000	144,000	13.03	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		12.00000	16,000	16.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		697.00000	628,000	16.12	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		991.00000	920,000	18.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		6.00000	8,000	18.62	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,686.00000	1,614,000	23.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		1.00000	2,000	23.70	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.07420	12.01350		13.54	0.00	0	3,038.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		438.00000	467,000	13.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		275.00000	243,000	13.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		413.00000	440,000	13.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		300.00000	266,000	13.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		464.00000	494,000	13.05	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		251.00000	220,000	13.05	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.23980	12.16400		14.78	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		223.00000	233,000	17.72	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,509.00000	1,443,000	17.72	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		215.00000	226,000	17.85	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,551.00000	1,486,000	17.85	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		231.00000	240,000	17.60	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,467.00000	1,400,000	17.60	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		979.00000	1,030,000	13.01	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		165.00000	140,000	13.01	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			0.09220	0.09240		20.23	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		292.00000	272,000	16.59	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		52.00000	52,000	16.59	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		9.00000	6,000	20.23	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		769.00000	786,000	20.23	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,241.00000	1,221,000	24.55	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		1.00000	1,000	24.55	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09340	0.09370		19.21	2,335.00	25	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		66.00000	62,000	21.52	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,496.00000	1,522,000	21.52	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		23.00000	21,000	24.15	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,453.00000	2,481,000	24.15	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		213.00000	202,000	18.69	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		643.00000	662,000	18.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.97070	10.00010		11.54	20,290,374.50	2,035	23,489.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		68.00000	55,000	12.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		168.00000	184,000	12.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		54.00000	42,000	12.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		204.00000	221,000	12.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		86.00000	71,000	11.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		136.00000	150,000	11.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		951.00000	922,000	18.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		1.00000	1,000	18.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		33.00000	24,000	12.64	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		283.00000	303,000	12.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		239.00000	214,000	12.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		39.00000	43,000	12.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,001.00000	972,000	18.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1.00000	1,000	18.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		167.00000	143,000	11.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		67.00000	72,000	11.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		5.00000	4,000	14.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		605.00000	633,000	14.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		3.00000	2,000	15.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		753.00000	781,000	15.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		25.00000	18,000	12.82	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		325.00000	347,000	12.82	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1.00000	1,000	18.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,101.00000	1,130,000	18.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		0.00000	0,000	21.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,500.00000	1,529,000	21.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2.00000	1,000	17.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		902.00000	930,000	17.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	0,000	23.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,750.00000	1,779,000	23.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		1.00000	1,000	17.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		951.00000	980,000	17.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		458.00000	431,000	13.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		8.00000	10,000	13.74	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		0.00000	0,000	19.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,300.00000	1,329,000	19.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		2.00000	2,000	16.27	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		802.00000	831,000	16.27	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		1,001.00000	1,030,000	17.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1.00000	1,000	17.86	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,600.00000	1,629,000	22.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		0.00000	0,000	22.06	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		107.00000	90,000	11.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		107.00000	119,000	11.72	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		135.00000	113,000	11.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		85.00000	92,000	11.54	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.09720	10.13750		12.87	737,095.60	73	26,620.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		196.00000	179,000	13.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		459.00000	482,000	13.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		182.00000	166,000	13.90	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		495.00000	519,000	13.90	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		211.00000	193,000	13.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		424.00000	446,000	13.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		391.00000	412,000	13.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		228.00000	209,000	13.46	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		480.00000	448,000	12.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		143.00000	151,000	12.67	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		624.00000	587,000	12.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		87.00000	90,000	12.53	0.00	0	1,000.00

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			10.25040	10.27840		13.89	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		276.00000	265,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		723.00000	740,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		260.00000	249,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		757.00000	774,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		293.00000	281,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		690.00000	706,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		949.00000	905,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		121.00000	105,000	13.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.65120	10.67790		14.28	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		570.00000	558,000	15.59	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,385.00000	1,400,000	15.59	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		558.00000	546,000	15.66	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,423.00000	1,438,000	15.66	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		582.00000	570,000	15.51	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,347.00000	1,362,000	15.51	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			422.25600	423.84500			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			428.51000	430.14300			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			384.77900	386.17900			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			390.47800	391.91700			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.52700	7.46340		15.13	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		37.00000	41,000	18.86	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		674.00000	614,000	18.86	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	20/04/2012	Any day expiry	8.15	Call		33.00000	37,000	19.20	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.15	Put		720.00000	660,000	19.20	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Call		41.00000	46,000	18.51	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Put		628.00000	569,000	18.51	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry			7.50310	7.43970		15.01	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Call		25.00000	30,000	17.99	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Put		485.00000	427,000	17.99	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		21.00000	25,000	18.43	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		531.00000	472,000	18.43	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		29.00000	36,000	17.62	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		439.00000	383,000	17.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.06590	8.04330		11.23	0.00	0	16,184.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		794.00000	817,000	19.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		1.00000	1,000	19.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		744.00000	767,000	18.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	1,000	18.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		844.00000	866,000	19.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		1.00000	0,000	19.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		645.00000	667,000	17.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		2.00000	1,000	17.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,093.00000	1,116,000	18.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	18.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		306.00000	326,000	13.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		13.00000	10,000	13.52	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	7.45	Call		595.00000	618,000	16.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		2.00000	2,000	16.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,043.00000	1,066,000	18.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	18.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,843.00000	1,866,000	18.66	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	18.66	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		180.00000	194,000	12.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		37.00000	28,000	12.37	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.07850	8.06320		12.01	0.00	0	8,315.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		483.00000	487,000	12.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		70.00000	59,000	12.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		445.00000	449,000	12.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		82.00000	71,000	12.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		522.00000	528,000	12.09	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		59.00000	50,000	12.09	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.11440	8.08910		12.50	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		257.00000	253,000	12.84	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		404.00000	375,000	12.84	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		240.00000	235,000	12.96	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		437.00000	407,000	12.96	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		275.00000	271,000	12.71	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		372.00000	343,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.16570	9.15290		15.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,152.00000	2,135,000	14.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		299.00000	269,000	14.42	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	7.35	Call		2,115.00000	2,096,000	14.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		312.00000	280,000	14.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,194.00000	2,178,000	14.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		291.00000	262,000	14.54	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.60280	7.51700		12.48	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		62.00000	114,000	12.70	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		95.00000	61,000	12.70	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		46.00000	85,000	12.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		129.00000	82,000	12.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		84.00000	147,000	12.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		67.00000	44,000	12.92	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.67830	7.60010		11.63	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		56.00000	71,000	13.63	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		606.00000	543,000	13.63	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		50.00000	64,000	13.84	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		650.00000	586,000	13.84	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		62.00000	79,000	13.43	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		562.00000	501,000	13.43	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.02520	0.02150			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.24640	0.26960			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.02260	0.01930			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.03460	0.03200			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 CAN	On	18/06/2012			0.04890	0.04220			0.00	123	5,670.00
CHF / R	On	19/03/2012			8.27230	8.29450		13.86	12,822,065.00	1,550	6,532.00
CHF / R	On	19/03/2012	8.60	Call		24.00000	20,000	15.77	0.00	0	0.00
CHF / R	On	19/03/2012	8.60	Put		330.00000	348,000	15.77	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Call		18.00000	15,000	16.05	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Put		374.00000	393,000	16.05	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Call		31.00000	26,000	15.50	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Put		287.00000	304,000	15.50	0.00	0	0.00
CHF / R	On	18/06/2012			8.38220	8.41490		15.56	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Call		107.00000	103,000	18.44	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Put		792.00000	821,000	18.44	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Call		99.00000	96,000	18.64	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Put		834.00000	864,000	18.64	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Call		114.00000	110,000	18.24	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Put		749.00000	778,000	18.24	0.00	0	0.00
CHF / R	On	17/09/2012			8.51750	8.54070		16.00	0.00	0	25.00
CHF / R	On	17/09/2012	8.75	Call		337.00000	323,000	16.86	0.00	0	0.00
CHF / R	On	17/09/2012	8.75	Put		546.00000	556,000	16.86	0.00	0	0.00
CHF / R	On	17/09/2012	8.80	Call		321.00000	309,000	17.04	0.00	0	0.00
CHF / R	On	17/09/2012	8.80	Put		580.00000	592,000	17.04	0.00	0	0.00
CHF / R	On	17/09/2012	8.70	Call		353.00000	339,000	16.69	0.00	0	0.00
CHF / R	On	17/09/2012	8.70	Put		512.00000	522,000	16.69	0.00	0	0.00
ES18	On	20/04/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			385.76900	387.13700			0.00	0	215.00
GOVI	On	03/05/2012	GOVI	382.00	Call		51,370.00000	37,690,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		51,270.00000	37,590,000		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		51,470.00000	37,790,000		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			391.48300	392.88900			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		28,890.00000	14,830,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		28,790.00000	14,730,000		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		28,990.00000	14,930,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			170.98800	170.99100			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.52000	173.53200			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			462.54300	462.54300			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			471.02000	471.02000			0.00	0	152.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn		20/03/2012	Jibar Tradeable Future			5.62000	5.61000			0.00	0	2,390.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.68000	5.66000			0.00	0	2,890.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.72000	5.68000			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.76000	5.72000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.82000	5.77000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.98000	5.90000			0.00	0	940.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.17000	6.05000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.34000	6.22000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.52000	6.39000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.71000	6.58000			0.00	0	2,000.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future			6.26510	6.28590		11.27	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Call		65.00000	55,000	11.51	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Put		63.00000	74,000	11.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		60.00000	51,000	11.58	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		68.00000	80,000	11.58	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		70.00000	59,000	11.44	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		58.00000	68,000	11.44	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.31020	6.33820		11.11	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		176.00000	158,000	11.11	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		138.00000	148,000	11.11	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		150.00000	137,000	11.31	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		162.00000	177,000	11.31	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		205.00000	186,000	11.22	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		117.00000	126,000	11.22	0.00	0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.73300	6.65900		3.21	0.00	0	10,935.00	
R157 On	03/05/2012	Bond Future	8.25	Call		5,155.00000	4,909,000	3.49	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Put		1.00000	1,000	3.49	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Call		5,312.00000	5,066,000	3.49	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.49	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Call		4,998.00000	4,752,000	3.49	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	03/05/2012	Bond Future	8.20	Put		1.00000	2,000	3.49	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,547.00000	1,746,000	3.12	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		175.00000	128,000	3.12	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		417.00000	328,000	3.17	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		948.00000	1,105,000	3.17	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		817.00000	677,000	3.21	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		514.00000	621,000	3.21	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.80000	6.71800		3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,019.00000	3,793,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		150.00000	177,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,152.00000	3,923,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		136.00000	159,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,888.00000	3,663,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		167.00000	195,000	3.85	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.85800	6.76300		3.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,791.00000	1,637,000	3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,122.00000	1,237,000	3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,876.00000	1,717,000	3.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,066.00000	1,176,000	3.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,709.00000	1,558,000	3.67	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,181.00000	1,298,000	3.67	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.89500	6.78600		3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,462.00000	1,326,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,554.00000	1,698,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,531.00000	1,390,000	3.22	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	07/02/2013	Bond Future	6.80	Put		1,495.00000	1,633,000	3.22	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,399.00000	1,266,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,620.00000	1,766,000	3.21	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			8.34800	8.28700		11.85	0.00	0	27,898.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,980.00000	6,481,000	12.55	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		487.00000	564,000	12.55	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,357.00000	6,849,000	12.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		428.00000	496,000	12.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,608.00000	6,117,000	12.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		553.00000	638,000	12.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,742.00000	5,153,000	11.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		989.00000	824,000	11.63	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,864.00000	3,170,000	11.82	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,035.00000	1,764,000	11.82	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,578.00000	3,202,000	12.08	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,582.00000	1,783,000	12.08	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,881.00000	5,410,000	12.41	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		710.00000	816,000	12.41	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.42100	8.35800		15.10	0.00	0	10.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,672.00000	6,289,000	15.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.75	Put		3,102.00000	3,304,000	15.33	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,955.00000	6,564,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,941.00000	3,135,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,393.00000	6,019,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,270.00000	3,480,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,175.00000	5,467,000	14.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,163.00000	3,871,000	14.97	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		6,174.00000	5,807,000	15.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,410.00000	3,627,000	15.25	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		8,809.00000	9,212,000	14.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		2,046.00000	1,865,000	14.68	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,101.00000	8,485,000	14.73	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,340.00000	2,140,000	14.73	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,728.00000	6,344,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,069.00000	3,270,000	15.34	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.48900	8.42300		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,414.00000	7,044,000	14.91	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,478.00000	4,709,000	14.91	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,675.00000	7,299,000	14.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,299.00000	4,524,000	14.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,156.00000	6,793,000	14.87	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,662.00000	4,900,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.55400	8.48500		14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,871.00000	6,537,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,736.00000	7,020,000	14.94	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	07/02/2013	Bond Future	8.55	Call		7,103.00000	6,763,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,522.00000	6,799,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,651.00000	6,324,000	14.92	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		6,966.00000	7,256,000	14.92	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			215.34797	215.37317			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		373.00000	348,000		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		323.00000	298,000		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		423.00000	398,000		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			253.37426	253.38692			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		2,387.00000	2,374,000		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		2,337.00000	2,324,000		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		2,437.00000	2,424,000		0.00	0	0.00

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	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			6.08700	5.99600		2.34	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,260.00000	4,033,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,378.00000	4,151,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,141.00000	3,915,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.09700	5.99300		2.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,378.00000	3,154,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		34.00000	45,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,482.00000	3,257,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		29.00000	39,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,274.00000	3,051,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		38.00000	51,000	2.83	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.07500	5.95300		2.48	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,570.00000	1,401,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		463.00000	542,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,641.00000	1,469,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		433.00000	510,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,499.00000	1,335,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		492.00000	577,000	2.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.99000	5.84600		2.15	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	07/02/2013	Bond Future	6.25	Call		1,305.00000	1,147,000	2.19	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		584.00000	684,000	2.19	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,364.00000	1,202,000	2.20	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		554.00000	650,000	2.20	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,247.00000	1,093,000	2.18	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		615.00000	719,000	2.18	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			189.21712	189.22539			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		775.00000	783,000		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		825.00000	833,000		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		725.00000	733,000		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			7.31800	7.24600		5.61	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,500.00000	6,179,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		5.00000	7,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,706.00000	6,385,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		4.00000	6,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,294.00000	5,973,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		7.00000	9,000	6.08	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	7.00	Put		1,635.00000	1,853,000	5.53	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		523.00000	418,000	5.53	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,217.00000	1,400,000	5.58	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		785.00000	645,000	5.58	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,523.00000	1,315,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		612.00000	726,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,685.00000	2,415,000	5.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		233.00000	285,000	5.87	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.39500	7.31700		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,347.00000	5,062,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		410.00000	460,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,517.00000	5,229,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		378.00000	425,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,178.00000	4,897,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		444.00000	498,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.46700	7.38200		6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,156.00000	2,942,000	6.85	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,658.00000	1,792,000	6.85	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,282.00000	3,064,000	6.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,582.00000	1,713,000	6.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,032.00000	2,822,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,736.00000	1,874,000	6.83	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.53200	7.44000		6.37	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,136.00000	1,031,000	6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,883.00000	5,136,000	6.17	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	07/02/2013	Bond Future	6.55	Call		1,196.00000	1,087,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,739.00000	4,988,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,081.00000	981,000	6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,032.00000	5,290,000	6.17	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			7.62000	7.54400		6.88	0.00	0	3,146.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,089.00000	5,705,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		35.00000	46,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,324.00000	5,938,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		29.00000	38,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,855.00000	5,473,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		43.00000	56,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,151.00000	3,479,000	6.68	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		266.00000	199,000	6.68	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,836.00000	1,583,000	7.02	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		769.00000	911,000	7.02	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.70100	7.62000		8.61	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,121.00000	4,803,000	9.03	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		808.00000	897,000	9.03	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,308.00000	4,986,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		757.00000	841,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,936.00000	4,623,000	9.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		862.00000	956,000	9.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future			7.77500	7.68800		8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,684.00000	3,432,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,182.00000	2,352,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,828.00000	3,571,000	8.47	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,088.00000	2,253,000	8.47	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,542.00000	3,295,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,279.00000	2,454,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.84300	7.74900		8.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,923.00000	3,673,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,759.00000	2,947,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,058.00000	3,802,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,664.00000	2,846,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,791.00000	3,545,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,857.00000	3,049,000	8.38	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			5.97300	5.89000		1.46	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,553.00000	2,419,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,631.00000	2,497,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,475.00000	2,341,000	1.61	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	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.97100	5.86800		1.52	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,903.00000	1,767,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		18.00000	25,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,968.00000	1,831,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		16.00000	21,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,839.00000	1,704,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		22.00000	29,000	1.64	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.89800	5.76600		1.35	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		614.00000	527,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		345.00000	410,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		650.00000	560,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		323.00000	385,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		580.00000	495,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		368.00000	435,000	1.37	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.67600	5.49800		1.02	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		683.00000	580,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		232.00000	289,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		713.00000	608,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		217.00000	273,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		652.00000	551,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		246.00000	305,000	1.06	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			7.86600	7.80000		8.13	0.00	0	24,915.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.75	Call		5,252.00000	4,908,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		118.00000	142,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,494.00000	5,147,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		99.00000	120,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,010.00000	4,670,000	8.76	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		138.00000	166,000	8.76	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,556.00000	2,818,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		574.00000	468,000	8.00	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,808.00000	2,024,000	8.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		965.00000	813,000	8.09	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,993.00000	1,757,000	8.30	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		883.00000	1,015,000	8.30	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,171.00000	2,877,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		425.00000	499,000	8.49	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.94900	7.87900		10.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,531.00000	5,237,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		944.00000	1,029,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,729.00000	5,430,000	10.70	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		887.00000	967,000	10.70	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,336.00000	5,046,000	10.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,005.00000	1,094,000	10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.02200	7.94800		9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,060.00000	3,826,000	10.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,484.00000	2,639,000	10.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,215.00000	3,976,000	10.07	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	01/11/2012	Bond Future	8.30	Put		2,381.00000	2,531,000	10.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,908.00000	3,679,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,591.00000	2,751,000	10.01	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.09200	8.01200		9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,349.00000	4,115,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,143.00000	3,317,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,494.00000	4,255,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,037.00000	3,206,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,206.00000	3,976,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,252.00000	3,429,000	9.97	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			7.95000	7.88900		9.37	0.00	0	9,085.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,468.00000	6,117,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		75.00000	90,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,730.00000	6,377,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		62.00000	75,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,206.00000	5,857,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		88.00000	105,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,932.00000	3,200,000	9.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		553.00000	455,000	9.11	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,092.00000	2,316,000	9.21	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	7.70	Call		946.00000	803,000	9.21	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,993.00000	1,765,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,030.00000	1,169,000	9.41	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,226.00000	2,938,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		503.00000	581,000	9.64	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.02500	7.96100		11.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,656.00000	5,371,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,164.00000	1,254,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,864.00000	5,575,000	11.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,097.00000	1,183,000	11.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,451.00000	5,171,000	11.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,235.00000	1,330,000	11.87	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.09600	8.02800		11.44	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,174.00000	3,946,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,913.00000	3,073,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,336.00000	4,104,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,794.00000	2,950,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,014.00000	3,791,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,035.00000	3,201,000	11.57	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.16200	8.09000		11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,811.00000	3,607,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,315.00000	4,512,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,953.00000	3,745,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,177.00000	4,369,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,678.00000	3,478,000	11.03	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	7.95	Put		4,464.00000	4,664,000	11.03	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			8.81600	8.75500		16.97	0.00	0	2,047.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,244.00000	2,922,000	17.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,336.00000	1,497,000	17.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,494.00000	3,159,000	17.34	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,206.00000	1,354,000	17.34	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,003.00000	2,693,000	17.22	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,478.00000	1,651,000	17.22	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.88200	8.81900		20.80	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,018.00000	5,690,000	21.42	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,753.00000	2,917,000	21.42	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,249.00000	5,914,000	21.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,620.00000	2,777,000	21.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,790.00000	5,469,000	21.36	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,892.00000	3,063,000	21.36	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.94400	8.87900		21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,649.00000	5,360,000	21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,719.00000	4,932,000	21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,851.00000	5,556,000	21.29	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	01/11/2012	Bond Future	9.05	Put		4,543.00000	4,749,000	21.29	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,455.00000	5,172,000	21.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,907.00000	5,126,000	21.21	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.00500	8.93800		20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,341.00000	6,053,000	20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,868.00000	6,091,000	20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,536.00000	6,243,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,685.00000	5,903,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,154.00000	5,872,000	20.74	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,062.00000	6,291,000	20.74	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			140.59503	140.60124			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,601.00000	1,595,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		1,551.00000	1,545,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		1,651.00000	1,645,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.53597	118.54601			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		346.00000	336,000		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		296.00000	286,000		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		396.00000	386,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			116.02184	116.02765			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		728.00000	722,000		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		678.00000	672,000		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		778.00000	772,000		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			8.73200	8.68200		15.17	0.00	0	974.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,086.00000	4,754,000	15.73	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		657.00000	729,000	15.73	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,386.00000	5,047,000	15.79	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		584.00000	649,000	15.79	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,791.00000	4,467,000	15.67	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	03/05/2012	Bond Future	9.20	Put		738.00000	818,000	15.67	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.80100	8.74900		18.57	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,448.00000	6,162,000	19.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,575.00000	2,704,000	19.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,692.00000	6,401,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,448.00000	2,572,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,207.00000	5,927,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,709.00000	2,844,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.86800	8.81400		18.94	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,041.00000	5,789,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,591.00000	4,764,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,254.00000	5,996,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,420.00000	4,587,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,833.00000	5,585,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,769.00000	4,946,000	19.13	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.93500	8.87800		18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,631.00000	6,377,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,688.00000	5,877,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,835.00000	6,576,000	18.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,511.00000	5,694,000	18.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,437.00000	6,187,000	18.46	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,879.00000	6,071,000	18.46	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1.18890	1.17990		15.28	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		85.00000	112,000	15.28	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		286.00000	223,000	15.28	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		16.00000	21,000	17.33	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		717.00000	632,000	17.33	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		348.00000	420,000	14.80	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		49.00000	31,000	14.80	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.20160	1.19350		15.74	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		645.00000	698,000	15.07	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		210.00000	182,000	15.07	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		387.00000	420,000	15.74	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		452.00000	404,000	15.74	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,016.00000	1,083,000	14.99	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		81.00000	67,000	14.99	0.00	0	0.00

Total for Derivatives :										347,358,294.40	39,899	1,149,797.00
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i-Bonds

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		5,500,000,000.00		55,000	15,169,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,833,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2014			100.00000	100.00000			200,000,000,000.00	2,000,000	2,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			3,600,000,000.00	36,000	36,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			120,000,000,000.00	1,200,000	300,000.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			1,600,000,000.00	16,000	16,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			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
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			2,700,000,000.00	27,000	6,453,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			3,300,000,000.00	33,000	6,480,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	15,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			11,160,000,000,000.00	111,600,000	1,200,000,000.00
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
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	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
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	7,456,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			200,700,000,000.00	2,007,000	14,994,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			4,001,700,000,000.00	40,017,000	20,000,000.00
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			120,000,000,000.00	1,200,000	300,000.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP55L	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP56L	On	17/05/2012			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			4,600,000,000.00	46,000	3,492,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			2,448,000,000,000.00	24,480,000	6,120,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000		40,000,000,000.00		400,000	100,000.00
CBL05	On	02/11/2012			100.00000	100.00000		40,000,000,000.00		400,000	100,000.00
CBL06	On	02/11/2014			100.00000	100.00000		1,700,000,000.00		17,000	3,985,000.00
CBL08	On	02/11/2016			100.00000	100.00000		1,300,000,000.00		13,000	13,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000		3,800,000,000.00		38,000	12,017,000.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019			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
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			300,000,000,000.00	3,000,000	33,403,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	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
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			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
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204	On 20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3,000,000.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	1,000,000.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN220On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN72	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
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
CLNF02	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
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			4,400,000,000.00	44,000	2,323,000.00
COJ05	On	05/06/2023			100.00000	100.00000			90,000,000,000,000.00	900,000,000	200,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	100.00000		600,000,000,000.00		6,000,000	350,000,000.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000		310,400,000,000.00		3,104,000	78,824,000.00
DV23	On	27/02/2023			100.00000	100.00000		507,400,000,000.00		5,074,000	123,243,000.00
DVF12	On	13/10/2012			100.00000	100.00000		320,000,000,000.00		3,200,000	800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			1,100,000,000,000.00	11,000,000	5,500,000.00
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ169L	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ172L	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
EQ173L	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			4,300,000,000.00	43,000	48,043,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			2,137,166,250,000.00	231,045,000	496,504,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			30,880,000,000.00	3,088,000	179,611,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			315,083,300,000.00	40,138,000	61,304,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,141,417,500,000.00	152,189,000	274,124,000.00
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			320,000,000,000.00	3,200,000	800,000.00
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			2,500,000,000.00	25,000	4,661,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			400,000,000,000.00	4,000,000	2,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000		80,000,000,000.00		800,000	200,000.00
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		400,000,000,000.00		4,000,000	2,000,000.00
FRBI23	On	07/12/2023			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
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			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			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
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC99	On	24/02/2017			100.00000	100.00000			2,350,000,000,000.00	23,500,000	23,500,000.00
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
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			40,000,000,000.00	400,000	100,000.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			320,000,000,000.00	3,200,000	800,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	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
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	1,591,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			6,600,000,000.00	66,000	578,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	11.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT13	On	01/04/2012			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012			100.00000	100.00000			0.00	0	13,000,000.00
GPT15	On	28/05/2012			100.00000	100.00000			0.00	0	27,000,000.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			32,638,000,000.00	326,380	81,595.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16iOn	18/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16iOn	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD17iOn	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	400,000.00
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			40,000,000,000.00	400,000	100,000.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			6,000,000,000.00	60,000	30,965,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	18,800,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,500,000,000.00	25,000	3,025,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND218	On	02/05/2012			100.00000	100.00000			1,600,000,000,000.00	16,000,000	8,000,000.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			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
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013			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
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	24,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			3,600,000,000.00	36,000	960,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
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	432,000.00
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			280,000,000,000.00	2,800,000	700,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
IVA131	On	04/08/2012	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
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000		43,000,000,000,000.00		430,000,000	307,000,000.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000		16,000,000,000,000.00		160,000,000	160,000,000.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	27/01/2013	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
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012			100.00000	100.00000			0.00	0	0.00
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		80,000,000,000.00		800,000	200,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/01/2019			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		300,000,000,000.00		3,000,000	64,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		2,400,000,000.00		24,000	16,024,000.00
MTN02	On	13/07/2014			100.00000	100.00000		5,400,000,000.00		54,000	15,654,000.00
MTN03	On	13/07/2015			100.00000	100.00000		7,500,000,000,000.00		75,000,000	39,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000		3,400,000,000.00		34,000	3,498,000.00
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
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			240,000,000,000.00	2,400,000	8,100,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			3,203,200,000,000.00	32,032,000	21,902,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			1,500,000,000.00	15,000	5,979,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00
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			40,000,000,000.00	400,000	100,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			1,580,484,000,000.00	15,804,840	12,923,960.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			13,000,000,000,000.00	130,000,000	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	12,217,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			24,700,000,000,000.00	247,000,000	189,000,000.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	115,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			3,600,000,000.00	36,000	43,000.00
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			1,180,000,000,000.00	11,800,000	16,200,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			409,600,000,000.00	4,096,000	208,210,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
OTCA0	On	30/04/2013			100.00000	100.00000			380,000,000,000.00	3,800,000	700,000.00
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
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03L	On	01/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.67000	6.60000		157,155,251,690,000.00	23,561,507,000		16,183,871,000.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.29000	8.23000		66,128,534,160,000.00		7,976,904,000	9,804,045,579.00
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			219.54552	219.53520		144,304,737,838,427.00		657,288,465	1,046,239,282.00
R197	On	07/12/2023	Spot Bond			2.12000	2.12000		85,749,293,600.00		40,447,780	523,868,000.00
R201	On	21/12/2014	Spot Bond			6.05500	5.97000		8,508,988,565,000.00		1,405,283,000	4,456,192,931.00
R202	On	07/12/2033	Spot Bond			2.31000	2.31000		361,649,883,210.00		156,558,391	1,303,622,200.00
R203	On	15/09/2017	Spot Bond			7.25500	7.18500		19,135,236,620,000.00		2,637,524,000	5,659,899,144.00
R204	On	21/12/2018	Spot Bond			7.55500	7.48000		15,107,567,290,000.00		1,999,678,000	4,413,961,911.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.93500	5.86000		30,699,891,410,000.00		5,172,686,000	4,597,215,000.00
R207	On	15/01/2020	Spot Bond			7.80000	7.73500		50,240,764,080,000.00		6,441,123,600	10,329,279,900.00
R208	On	31/03/2021	Spot Bond			7.89000	7.83000		21,848,530,380,000.00		2,769,142,000	6,533,349,556.00
R209	On	31/03/2036	Spot Bond			8.76500	8.70500		17,278,356,850,000.00		1,971,290,000	12,524,539,000.00
R210	On	31/03/2028	Spot Bond			2.30000	2.30000		29,811,896,200.00		12,961,694	812,292,798.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			0.82000	0.82000			758,534,058,700.00	925,041,535	1,679,770,845.00
R212	On	31/01/2022	Spot Bond			2.08000	2.08000			251,724,037,760.00	121,021,172	896,118,872.00
R213	On	28/02/2031	Spot Bond			8.68000	8.63000			26,937,399,160,000.00	3,103,387,000	2,240,424,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,723,527,500,000.00	1,188,235,000	2,730,973,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			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			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	16,960,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	2,127,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,474,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	49,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	2,452,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			840,000,000,000.00	8,400,000	2,100,000.00
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
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			200,000,000,000.00	2,000,000	2,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	24,377,096.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	19,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000		64,000,000,000,000.00		640,000,000	400,000,000.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012			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		50,100,000,000,000.00	501,000,000	501,000,000.00	501,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
THE7C	On	18/10/2012			100.00000	100.00000			60,000,000,000.00	600,000	100,000.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			80,000,000,000.00	800,000	200,000.00

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	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000		40,000,000,000.00		400,000	100,000.00
TL15	On	29/04/2015			100.00000	100.00000		1,900,000,000.00		19,000	2,976,000.00
TL20	On	22/02/2020			6.00000	6.00000		0.00		0	0.00
TN17	On	14/11/2017			100.00000	100.00000		126,280,000,000.00		1,262,800	1,017,000,000.00
TN20	On	17/09/2020			100.00000	100.00000		414,500,000,000.00		4,145,000	286,663,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	58,500,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			54,400,000,000,000.00	544,000,000	680,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			9,700,000,000.00	97,000	15,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2 On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4 On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5 On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2 On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3 On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2 On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3 On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD004 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD005 On 28/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0 On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	47,376,000.00
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			100,000,000,000.00	1,000,000	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							975,025,303,762,897.00	64,614,983,657	95,548,723,680.00
Grand Total:							975,025,651,121,191.00	14,615,023,556	95,549,873,477.00