



Daily MTM Report

Daily summary for: 05/03/2012

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			7.57240	7.54450		15.01	97,381,064.00	12,860	184,393.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		511.00000	538,000	17.96	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		3.00000	2,000	17.96	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		462.00000	489,000	17.25	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		4.00000	3,000	17.25	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		561.00000	588,000	18.67	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		3.00000	2,000	18.67	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		547.00000	574,000	18.47	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		3.00000	2,000	18.47	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		400.00000	426,000	16.33	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		6.00000	4,000	16.33	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		308.00000	330,000	15.54	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		14.00000	8,000	15.54	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		745.00000	773,000	21.08	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		1.00000	1,000	21.08	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		353.00000	377,000	15.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		9.00000	5,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		795.00000	823,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	1,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		94.00000	101,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		100.00000	79,000	15.09	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		15.00000	13,000	18.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		421.00000	391,000	18.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		186.00000	201,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		42.00000	29,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		4.00000	2,000	22.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		760.00000	730,000	22.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		845.00000	873,000	22.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	1,000	22.02	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		3.00000	2,000	22.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		809.00000	780,000	22.81	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		695.00000	723,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		1.00000	1,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		12.00000	10,000	19.42	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		468.00000	438,000	19.42	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		448.00000	475,000	17.05	0.00	0	6,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		4.00000	3,000	17.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		895.00000	923,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	1,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		151.00000	164,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		57.00000	42,000	15.24	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		5.00000	4,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		661.00000	632,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		23.00000	21,000	17.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		329.00000	299,000	17.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		497.00000	524,000	17.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		3.00000	2,000	17.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		945.00000	972,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	0,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		29.00000	27,000	17.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		285.00000	255,000	17.22	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		10.00000	8,000	19.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		516.00000	486,000	19.91	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		19.00000	16,000	18.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		375.00000	344,000	18.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		6.00000	5,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		612.00000	583,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		224.00000	242,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		30.00000	20,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		264.00000	285,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		20.00000	13,000	15.47	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		646.00000	673,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		2.00000	1,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		47.00000	46,000	16.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		203.00000	174,000	16.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		8.00000	6,000	20.39	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		564.00000	534,000	20.39	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		120.00000	130,000	15.17	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		76.00000	58,000	15.17	0.00	0	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,145.00000	1,172,000	24.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	0,000	24.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,395.00000	1,422,000	27.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	0,000	27.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		75.00000	76,000	15.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		131.00000	104,000	15.01	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		4.00000	3,000	21.84	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		710.00000	681,000	21.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,345.00000	1,372,000	26.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	0,000	26.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		596.00000	623,000	19.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		2.00000	1,000	19.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		37.00000	35,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		243.00000	213,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		2.00000	1,000	23.21	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		858.00000	829,000	23.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,095.00000	1,122,000	24.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	0,000	24.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		59.00000	59,000	15.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		165.00000	137,000	15.57	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		995.00000	1,022,000	23.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	0,000	23.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,045.00000	1,072,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	0,000	23.90	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,195.00000	1,222,000	25.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	0,000	25.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,445.00000	1,472,000	27.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		1.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		2.00000	1,000	23.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		908.00000	879,000	23.60	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		1.00000	1,000	23.99	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		957.00000	929,000	23.99	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		0.00000	0,000	26.34	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,256.00000	1,228,000	26.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,456.00000	1,428,000	27.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	0,000	27.91	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		1.00000	1,000	24.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		1,057.00000	1,029,000	24.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		1.00000	0,000	25.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,107.00000	1,078,000	25.17	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,206.00000	1,178,000	25.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		0.00000	0,000	25.95	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,157.00000	1,128,000	25.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		1.00000	0,000	25.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,706.00000	1,678,000	30.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	30.17	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,956.00000	1,928,000	32.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		0.00000	0,000	32.62	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,656.00000	1,628,000	29.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	29.68	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.67280	7.64470		15.96	36,722,020.80	4,786	93,994.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		487.00000	506,000	14.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		92.00000	83,000	14.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		453.00000	469,000	14.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		108.00000	96,000	14.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		525.00000	545,000	14.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		80.00000	72,000	14.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		133.00000	135,000	17.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		588.00000	562,000	17.86	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		20.00000	19,000	16.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		915.00000	942,000	16.08	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		78.00000	78,000	19.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		933.00000	905,000	19.91	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		65.00000	64,000	20.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		1,070.00000	1,041,000	20.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		58.00000	57,000	21.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,163.00000	1,134,000	21.20	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		687.00000	711,000	15.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		42.00000	38,000	15.13	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		334.00000	346,000	15.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		189.00000	173,000	15.40	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		154.00000	157,000	17.39	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		509.00000	484,000	17.39	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		116.00000	117,000	18.37	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		671.00000	644,000	18.37	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		225.00000	230,000	16.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		330.00000	307,000	16.20	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,257.00000	1,228,000	21.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		52.00000	51,000	21.71	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		243.00000	249,000	15.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		298.00000	276,000	15.96	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,639.00000	1,611,000	23.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		34.00000	34,000	23.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.77530	7.74680		16.77	777,530.00	100	7,183.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		678.00000	698,000	15.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		131.00000	123,000	15.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		643.00000	662,000	15.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		146.00000	137,000	15.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		714.00000	735,000	15.31	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		117.00000	110,000	15.31	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		162.00000	153,000	15.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		609.00000	628,000	15.36	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,468.00000	1,440,000	21.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		115.00000	115,000	21.79	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		328.00000	334,000	17.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		481.00000	459,000	17.16	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		171.00000	173,000	19.90	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		1,024.00000	998,000	19.90	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,559.00000	1,532,000	22.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		106.00000	107,000	22.17	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,198.00000	1,171,000	20.65	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		145.00000	146,000	20.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		402.00000	410,000	16.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		355.00000	335,000	16.43	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		857.00000	831,000	19.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		204.00000	206,000	19.10	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		270.00000	273,000	17.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		623.00000	598,000	17.93	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.87720	7.84780		17.69	0.00	0	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		549.00000	559,000	16.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		401.00000	382,000	16.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		528.00000	538,000	17.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		430.00000	411,000	17.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		570.00000	582,000	16.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		372.00000	355,000	16.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		588.00000	567,000	18.01	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		436.00000	444,000	18.01	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,455.00000	1,428,000	21.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		203.00000	205,000	21.46	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			7.98460	7.95380		17.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		570.00000	579,000	17.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		566.00000	544,000	17.37	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		552.00000	561,000	17.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		598.00000	576,000	17.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		589.00000	597,000	17.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		535.00000	512,000	17.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,437.00000	1,409,000	20.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		291.00000	294,000	20.79	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		518.00000	526,000	17.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		664.00000	641,000	17.83	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.16430	8.12950		18.69	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		563.00000	571,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,411.00000	1,385,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		552.00000	559,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,450.00000	1,423,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		575.00000	582,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,373.00000	1,346,000	20.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.81060	8.78160		19.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,255.00000	1,264,000	19.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		973.00000	953,000	19.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,235.00000	1,245,000	19.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,003.00000	984,000	19.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,275.00000	1,284,000	19.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		943.00000	923,000	19.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		666.00000	650,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,448.00000	1,461,000	18.06	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.88470	9.85570		20.79	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		1,826.00000	1,838,000	20.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,170.00000	1,153,000	20.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,806.00000	1,817,000	20.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,200.00000	1,182,000	20.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,847.00000	1,859,000	19.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,141.00000	1,124,000	19.95	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.57240	7.54450		15.01	0.00	0	162.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			9,360.00000	10,079,000	15.09	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			9,910.00000	7,839,000	15.09	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			7,464.00000	7,587,000	15.01	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			13,014.00000	10,347,000	15.01	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			12,031.00000	13,012,000	15.17	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			7,581.00000	5,772,000	15.17	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			66,086.00000	63,121,000	21.36	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			536.00000	361,000	21.36	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.67280	7.64470		15.96	767,280.00	100	867.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			9,460.00000	9,466,000	19.14	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			79,990.00000	77,186,000	19.14	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			8,860.00000	8,851,000	19.40	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			84,390.00000	81,571,000	19.40	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			10,113.00000	10,135,000	18.89	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			75,643.00000	72,855,000	18.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.01090	11.95400		13.12	163,035,956.60	13,574	30,001.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		522.00000	573,000	16.67	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		18.00000	12,000	16.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		477.00000	526,000	16.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		23.00000	15,000	16.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		569.00000	621,000	16.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		15.00000	10,000	16.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		432.00000	480,000	16.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		28.00000	19,000	16.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		166.00000	192,000	13.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		112.00000	81,000	13.77	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		958.00000	1,014,000	21.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		4.00000	3,000	21.02	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		232.00000	265,000	14.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		78.00000	54,000	14.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		43.00000	44,000	15.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		389.00000	333,000	15.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		616.00000	669,000	17.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		12.00000	8,000	17.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,057.00000	1,113,000	22.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		3.00000	2,000	22.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		307.00000	347,000	15.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		53.00000	36,000	15.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		859.00000	915,000	20.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		5.00000	4,000	20.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		117.00000	129,000	13.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		163.00000	118,000	13.12	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		137.00000	159,000	13.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		133.00000	98,000	13.44	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		19.00000	18,000	17.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		615.00000	557,000	17.15	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		904.00000	846,000	19.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		8.00000	7,000	19.49	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,598.00000	1,540,000	24.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		2.00000	1,000	24.88	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.16250	12.10500		13.42	973,000.00	80	4,468.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		487.00000	515,000	13.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		232.00000	203,000	13.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		459.00000	485,000	13.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		254.00000	223,000	13.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		516.00000	545,000	13.00	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		211.00000	183,000	13.00	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.31670	12.25920		14.69	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		229.00000	230,000	17.14	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,420.00000	1,363,000	17.14	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		222.00000	222,000	17.24	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,463.00000	1,405,000	17.24	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		237.00000	238,000	17.03	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,378.00000	1,321,000	17.03	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,053.00000	1,098,000	13.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		144.00000	131,000	13.37	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			0.09300	0.09240		18.92	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		283.00000	319,000	15.35	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		43.00000	19,000	15.35	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		6.00000	3,000	18.92	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		766.00000	703,000	18.92	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,240.00000	1,300,000	25.02	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	25.02	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09440	0.09380		18.73	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		64.00000	64,000	20.99	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,484.00000	1,424,000	20.99	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		21.00000	21,000	23.54	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,441.00000	2,381,000	23.54	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		213.00000	223,000	18.27	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		633.00000	583,000	18.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.01270	9.95600		11.84	6,468,204.20	646	22,479.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		48.00000	60,000	12.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		192.00000	147,000	12.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		37.00000	45,000	12.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		231.00000	182,000	12.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		62.00000	77,000	12.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		156.00000	114,000	12.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		907.00000	963,000	19.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		1.00000	0,000	19.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		21.00000	26,000	13.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		315.00000	263,000	13.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		200.00000	241,000	13.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		44.00000	28,000	13.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		957.00000	1,013,000	20.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1.00000	0,000	20.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		130.00000	164,000	12.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		74.00000	51,000	12.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		3.00000	3,000	15.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		647.00000	590,000	15.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		2.00000	2,000	16.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		796.00000	739,000	16.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		16.00000	19,000	13.39	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		360.00000	306,000	13.39	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1.00000	0,000	19.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,145.00000	1,087,000	19.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		0.00000	0,000	22.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,544.00000	1,487,000	22.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1.00000	1,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		945.00000	888,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	0,000	23.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,794.00000	1,737,000	23.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		1.00000	1,000	18.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		995.00000	938,000	18.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		415.00000	469,000	14.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		9.00000	6,000	14.70	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	20.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,344.00000	1,287,000	20.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		2.00000	1,000	17.19	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		846.00000	788,000	17.19	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		1,045.00000	988,000	19.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1.00000	1,000	19.03	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,644.00000	1,587,000	22.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		0.00000	0,000	22.79	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		80.00000	99,000	11.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		124.00000	86,000	11.84	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		101.00000	129,000	12.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		95.00000	66,000	12.15	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.15140	10.09500		12.69	1,522,710.00	150	29,670.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		179.00000	188,000	13.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		484.00000	437,000	13.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		166.00000	174,000	13.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		521.00000	473,000	13.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		193.00000	203,000	13.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		448.00000	402,000	13.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		413.00000	368,000	13.14	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		208.00000	219,000	13.14	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		446.00000	477,000	12.42	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		151.00000	126,000	12.42	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		584.00000	625,000	12.39	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		89.00000	74,000	12.39	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			10.29380	10.23760		13.69	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		259.00000	277,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		747.00000	709,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		244.00000	260,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		782.00000	742,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		275.00000	294,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		713.00000	676,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		894.00000	938,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		106.00000	94,000	13.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.70770	10.64090		14.08	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		543.00000	563,000	15.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,395.00000	1,348,000	15.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		532.00000	551,000	15.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,434.00000	1,386,000	15.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		555.00000	575,000	15.24	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,357.00000	1,310,000	15.24	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			422.55100	422.65400			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			428.79100	428.91000			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			384.90000	385.03500			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			390.58400	390.73400			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.60740	7.57930		15.19	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		47.00000	46,000	18.36	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		568.00000	539,000	18.36	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		42.00000	41,000	18.72	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.15	Put		613.00000	584,000	18.72	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Call		53.00000	52,000	18.00	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Put		524.00000	495,000	18.00	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry			7.58330	7.55540		15.11	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Call		36.00000	34,000	17.56	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Put		381.00000	351,000	17.56	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		30.00000	28,000	17.96	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		425.00000	395,000	17.96	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		43.00000	42,000	17.15	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		338.00000	309,000	17.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.08280	8.09880		11.25	0.00	0	16,184.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		849.00000	833,000	20.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	0,000	20.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		799.00000	783,000	19.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	0,000	19.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		899.00000	883,000	20.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	0,000	20.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		700.00000	683,000	18.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		1.00000	0,000	18.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,149.00000	1,133,000	21.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	21.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		355.00000	339,000	14.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		6.00000	6,000	14.08	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		650.00000	634,000	17.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		1.00000	1,000	17.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,099.00000	1,083,000	21.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	21.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,899.00000	1,883,000	22.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		220.00000	203,000	12.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		21.00000	20,000	12.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.10480	8.12080		12.02	202,620.00	25	8,315.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		522.00000	506,000	11.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		51.00000	51,000	11.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		481.00000	465,000	11.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		60.00000	60,000	11.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		563.00000	547,000	12.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		42.00000	42,000	12.02	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.13030	8.14590		12.48	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		265.00000	254,000	12.70	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		356.00000	360,000	12.70	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		247.00000	236,000	12.84	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		388.00000	392,000	12.84	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		285.00000	273,000	12.57	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		326.00000	329,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.13680	9.16880		15.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,138.00000	2,109,000	14.40	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		269.00000	272,000	14.40	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		2,099.00000	2,071,000	14.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		280.00000	284,000	14.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,181.00000	2,152,000	14.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		262.00000	265,000	14.52	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.61900	7.63380		12.01	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		131.00000	113,000	12.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		47.00000	44,000	12.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		100.00000	81,000	12.01	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		66.00000	62,000	12.01	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		167.00000	150,000	12.83	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		33.00000	31,000	12.83	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.70430	7.71930		11.38	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		74.00000	68,000	13.22	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		505.00000	514,000	13.22	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		66.00000	61,000	13.42	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		547.00000	557,000	13.42	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		83.00000	77,000	13.02	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		464.00000	473,000	13.02	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.02460	0.02800			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.21710	0.22780			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.02500	0.02510			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.03880	0.03700			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			0.05880	0.05560			0.00	0	5,670.00
CHF / R	On	19/03/2012			8.29940	8.25350		14.03	0.00	0	6,532.00
CHF / R	On	19/03/2012	8.60	Call		13.00000	15,000	15.52	0.00	0	0.00
CHF / R	On	19/03/2012	8.60	Put		360.00000	316,000	15.52	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Call		9.00000	11,000	15.76	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Put		406.00000	362,000	15.76	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Call		18.00000	21,000	15.27	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Put		315.00000	272,000	15.27	0.00	0	0.00
CHF / R	On	18/06/2012			8.41950	8.37300		15.15	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Call		91.00000	98,000	17.79	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Put		818.00000	779,000	17.79	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Call		84.00000	91,000	17.98	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Put		861.00000	822,000	17.98	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Call		98.00000	105,000	17.61	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Put		775.00000	736,000	17.61	0.00	0	0.00
CHF / R	On	17/09/2012			8.54460	8.49740		16.37	0.00	0	25.00
CHF / R	On	17/09/2012	8.75	Call		312.00000	334,000	16.99	0.00	0	0.00
CHF / R	On	17/09/2012	8.75	Put		565.00000	539,000	16.99	0.00	0	0.00
CHF / R	On	17/09/2012	8.80	Call		297.00000	319,000	17.15	0.00	0	0.00
CHF / R	On	17/09/2012	8.80	Put		600.00000	574,000	17.15	0.00	0	0.00
CHF / R	On	17/09/2012	8.70	Call		328.00000	351,000	16.84	0.00	0	0.00
CHF / R	On	17/09/2012	8.70	Put		531.00000	506,000	16.84	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			385.88300	386.01200			0.00	0	215.00
GOVI	On	03/05/2012	GOVI	382.00	Call		40,120.00000	38,830,000		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		40,020.00000	38,730,000		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		40,220.00000	38,930,000		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			391.58200	391.72400			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		17,240.00000	15,820,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		17,140.00000	15,720,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		17,340.00000	15,920,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			171.24500	171.21500			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.77400	173.74900			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			462.84800	462.84800			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			471.26100	471.26100			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 F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.63000	5.64000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.68000	5.68000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.71000	5.72000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.75000	5.76000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.82000	5.83000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			6.00000	6.00000			0.00	0	940.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.19000	6.17000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.38000	6.36000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.57000	6.55000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			6.77000	6.74000			0.00	0	2,000.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.22950	6.28300		12.43	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		62.00000	38,000	12.47	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		63.00000	92,000	12.47	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		58.00000	34,000	12.44	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		69.00000	98,000	12.44	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		67.00000	41,000	12.49	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		58.00000	85,000	12.49	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.28230	6.33640		11.05	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		173.00000	140,000	11.05	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		137.00000	158,000	11.05	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		147.00000	121,000	11.26	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		161.00000	189,000	11.26	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		202.00000	166,000	11.14	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		116.00000	134,000	11.14	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			6.74200	6.72200		3.21	0.00	0	10,935.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,946.00000	4,879,000	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		5,103.00000	5,036,000	3.49	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Put		1.00000	0,000	3.49	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Call		4,788.00000	4,722,000	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	1,000	3.49	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,713.00000	1,760,000	3.12	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		131.00000	112,000	3.12	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		335.00000	300,000	3.17	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,076.00000	1,107,000	3.17	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		691.00000	641,000	3.21	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		598.00000	614,000	3.21	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.81200	6.78800		3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,823.00000	3,752,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		170.00000	173,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,954.00000	3,883,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		153.00000	156,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,693.00000	3,623,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		188.00000	191,000	3.85	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.87000	6.84300		3.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,657.00000	1,606,000	3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,214.00000	1,240,000	3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,738.00000	1,687,000	3.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,155.00000	1,180,000	3.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,578.00000	1,528,000	3.67	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,276.00000	1,302,000	3.67	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.90600	6.87700		3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,345.00000	1,304,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,671.00000	1,704,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,410.00000	1,368,000	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		1,607.00000	1,640,000	3.22	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,285.00000	1,245,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,739.00000	1,773,000	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			8.34600	8.33600		11.85	36,590,325.00	300	27,598.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,563.00000	6,447,000	12.55	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		533.00000	511,000	12.55	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,934.00000	6,818,000	12.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		468.00000	446,000	12.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,197.00000	6,080,000	12.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		605.00000	583,000	12.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,053.00000	5,081,000	11.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		837.00000	770,000	11.63	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,086.00000	3,084,000	11.82	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,793.00000	1,697,000	11.82	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,252.00000	3,138,000	12.08	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,720.00000	1,700,000	12.08	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,484.00000	5,365,000	12.41	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		777.00000	752,000	12.41	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.42000	8.41000		15.10	0.00	0	10.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,338.00000	6,236,000	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		3,251.00000	3,241,000	15.33	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,615.00000	6,512,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,084.00000	3,073,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,066.00000	5,966,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,426.00000	3,418,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,397.00000	5,402,000	14.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,903.00000	3,815,000	14.97	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,853.00000	5,753,000	15.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,572.00000	3,564,000	15.25	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,127.00000	9,156,000	14.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,881.00000	1,818,000	14.68	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,402.00000	8,427,000	14.73	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,159.00000	2,091,000	14.73	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,393.00000	6,291,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,217.00000	3,207,000	15.34	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.48800	8.47700		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,097.00000	7,003,000	14.91	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,653.00000	4,659,000	14.91	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,353.00000	7,258,000	14.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,469.00000	4,474,000	14.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,844.00000	6,751,000	14.87	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,842.00000	4,849,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.55200	8.54200		14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,583.00000	6,507,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,959.00000	6,972,000	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		6,810.00000	6,733,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,739.00000	6,751,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,368.00000	6,293,000	14.92	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,193.00000	7,207,000	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			215.29858	215.32294			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		323.00000	299,000		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		273.00000	249,000		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		373.00000	349,000		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			253.35031	253.36206			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		2,362.00000	2,350,000		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		2,312.00000	2,300,000		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		2,412.00000	2,400,000		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			6.10300	6.08200		2.34	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,046.00000	3,993,000	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		4,164.00000	4,112,000	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		3,927.00000	3,875,000	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			6.11700	6.09100		2.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,166.00000	3,108,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		43.00000	44,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,269.00000	3,211,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		38.00000	38,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,063.00000	3,006,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		49.00000	51,000	2.83	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.09500	6.06600		2.48	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,412.00000	1,368,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		535.00000	550,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,480.00000	1,436,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		502.00000	517,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,345.00000	1,302,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		568.00000	584,000	2.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.01200	5.97900		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		1,157.00000	1,119,000	2.19	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		674.00000	695,000	2.19	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,212.00000	1,173,000	2.20	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		640.00000	660,000	2.20	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,103.00000	1,065,000	2.18	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		709.00000	730,000	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			190.09973	190.10746			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		107.00000	100,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		57.00000	50,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		157.00000	150,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.33200	7.31200		5.61	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,205.00000	6,115,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		6.00000	6,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,411.00000	6,321,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		5.00000	5,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,999.00000	5,909,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		8.00000	8,000	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		1,827.00000	1,873,000	5.53	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		419.00000	375,000	5.53	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,376.00000	1,410,000	5.58	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		648.00000	592,000	5.58	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,323.00000	1,246,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		708.00000	720,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,431.00000	2,342,000	5.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		275.00000	275,000	5.87	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.41000	7.38900		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,079.00000	4,992,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		451.00000	454,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,246.00000	5,159,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		416.00000	419,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,914.00000	4,827,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		489.00000	492,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.48300	7.45900		6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,957.00000	2,885,000	6.85	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,775.00000	1,801,000	6.85	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,079.00000	3,006,000	6.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,695.00000	1,720,000	6.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,837.00000	2,766,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,857.00000	1,884,000	6.83	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.54800	7.52300		6.37	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,038.00000	1,002,000	6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,108.00000	5,169,000	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		1,094.00000	1,057,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,960.00000	5,020,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		987.00000	953,000	6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,261.00000	5,324,000	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			7.63400	7.61400		6.88	0.00	0	3,146.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,733.00000	5,627,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		43.00000	41,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,966.00000	5,860,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		35.00000	33,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,500.00000	5,394,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		52.00000	50,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,448.00000	3,523,000	6.68	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		199.00000	170,000	6.68	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,592.00000	1,501,000	7.02	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		889.00000	902,000	7.02	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.71700	7.69500		8.61	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,820.00000	4,718,000	9.03	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		884.00000	892,000	9.03	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,003.00000	4,901,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		828.00000	837,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,639.00000	4,538,000	9.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		941.00000	951,000	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			7.79100	7.76800		8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,445.00000	3,364,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,331.00000	2,361,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,585.00000	3,502,000	8.47	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,233.00000	2,261,000	8.47	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,308.00000	3,228,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,433.00000	2,464,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.85800	7.83500		8.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,688.00000	3,615,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,925.00000	2,958,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,819.00000	3,744,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,826.00000	2,858,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,560.00000	3,488,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,027.00000	3,062,000	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			5.97800	5.95600		1.46	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,447.00000	2,411,000	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		2,525.00000	2,489,000	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		2,369.00000	2,333,000	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			5.98000	5.95200		1.52	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,792.00000	1,754,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		23.00000	24,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,856.00000	1,818,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		20.00000	21,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,728.00000	1,690,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		27.00000	27,000	1.64	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.90700	5.87100		1.35	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		543.00000	518,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		395.00000	411,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		577.00000	551,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		371.00000	387,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		511.00000	486,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		420.00000	437,000	1.37	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.68300	5.63800		1.02	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		600.00000	573,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		275.00000	289,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		629.00000	602,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		259.00000	273,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		571.00000	545,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		291.00000	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			7.86400	7.84400		8.13	38,714,684.40	392	24,823.00

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		5,017.00000	4,901,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		129.00000	124,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,257.00000	5,142,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		108.00000	104,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,776.00000	4,661,000	8.76	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		149.00000	146,000	8.76	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,717.00000	2,777,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		490.00000	438,000	8.00	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,937.00000	1,976,000	8.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		848.00000	776,000	8.09	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,820.00000	1,721,000	8.30	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		955.00000	968,000	8.30	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,963.00000	2,851,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		463.00000	462,000	8.49	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.94800	7.92700		10.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,320.00000	5,213,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		993.00000	1,000,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,515.00000	5,408,000	10.70	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		933.00000	940,000	10.70	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,127.00000	5,021,000	10.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,056.00000	1,064,000	10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.02100	7.99800		9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,893.00000	3,803,000	10.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,580.00000	2,611,000	10.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,044.00000	3,953,000	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		2,473.00000	2,503,000	10.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,744.00000	3,656,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,690.00000	2,723,000	10.01	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.08900	8.06600		9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,183.00000	4,101,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,252.00000	3,287,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,325.00000	4,243,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,143.00000	3,178,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,043.00000	3,963,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,364.00000	3,401,000	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			7.94300	7.93900		9.37	3,727,270.40	40	9,125.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,176.00000	6,144,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		83.00000	75,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,437.00000	6,405,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		69.00000	61,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,915.00000	5,882,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		97.00000	88,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,141.00000	3,133,000	9.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		462.00000	430,000	9.11	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,262.00000	2,246,000	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		815.00000	775,000	9.21	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,792.00000	1,743,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,130.00000	1,105,000	9.41	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,978.00000	2,931,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		555.00000	532,000	9.64	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.01900	8.01400		11.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,411.00000	5,366,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,230.00000	1,214,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,615.00000	5,570,000	11.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,158.00000	1,142,000	11.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,209.00000	5,164,000	11.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,304.00000	1,288,000	11.87	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.08900	8.08300		11.44	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,981.00000	3,940,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,034.00000	3,027,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,139.00000	4,098,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,911.00000	2,904,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,825.00000	3,785,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,160.00000	3,155,000	11.57	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.15400	8.14900		11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,637.00000	3,605,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,470.00000	4,465,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,775.00000	3,743,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,327.00000	4,323,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,507.00000	3,476,000	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		4,621.00000	4,618,000	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			8.81900	8.80500		16.97	0.00	0	2,033.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,959.00000	2,841,000	17.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,447.00000	1,439,000	17.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,199.00000	3,079,000	17.34	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,307.00000	1,297,000	17.34	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,728.00000	2,612,000	17.22	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,599.00000	1,593,000	17.22	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.88600	8.87100		20.80	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,731.00000	5,618,000	21.42	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,872.00000	2,876,000	21.42	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,957.00000	5,843,000	21.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,734.00000	2,737,000	21.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,509.00000	5,397,000	21.36	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,017.00000	3,022,000	21.36	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.94800	8.93300		21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,396.00000	5,301,000	21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,884.00000	4,904,000	21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,593.00000	5,497,000	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		4,702.00000	4,721,000	21.29	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,207.00000	5,114,000	21.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,076.00000	5,099,000	21.21	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.00900	8.99300		20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,093.00000	6,001,000	20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,040.00000	6,069,000	20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,285.00000	6,191,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,854.00000	5,881,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,911.00000	5,820,000	20.74	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,239.00000	6,270,000	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			140.58297	140.58863			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,589.00000	1,583,000		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		1,539.00000	1,533,000		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		1,639.00000	1,633,000		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			118.46171	118.47122			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		271.00000	262,000		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		221.00000	212,000		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		321.00000	312,000		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			116.01070	116.01612			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		716.00000	711,000		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		666.00000	661,000		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		766.00000	761,000		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			8.72100	8.71600		15.17	0.00	0	1,126.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,842.00000	4,771,000	15.73	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		688.00000	658,000	15.73	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,138.00000	5,069,000	15.79	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		611.00000	582,000	15.79	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,551.00000	4,479,000	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		773.00000	741,000	15.67	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.78900	8.78500		18.57	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,233.00000	6,173,000	19.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,648.00000	2,620,000	19.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,473.00000	6,413,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,516.00000	2,488,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,995.00000	5,935,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,784.00000	2,756,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.85600	8.85100		18.94	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,854.00000	5,799,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,695.00000	4,679,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,063.00000	6,008,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,521.00000	4,505,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,648.00000	5,594,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,875.00000	4,861,000	19.13	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.92200	8.91700		18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,445.00000	6,397,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,805.00000	5,796,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,645.00000	6,597,000	18.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,624.00000	5,614,000	18.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,253.00000	6,205,000	18.46	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,998.00000	5,989,000	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			1.20050	1.19760		15.38	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		145.00000	147,000	15.38	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		169.00000	142,000	15.38	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		29.00000	25,000	17.54	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		553.00000	520,000	17.54	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		495.00000	518,000	15.58	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		19.00000	13,000	15.58	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.21500	1.21200		15.60	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		776.00000	794,000	15.20	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		156.00000	144,000	15.20	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		475.00000	482,000	15.60	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		355.00000	332,000	15.60	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,176.00000	1,200,000	15.16	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		56.00000	50,000	15.16	0.00	0	0.00

Total for Derivatives :										386,882,665.40	33,053	1,171,627.00
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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	5,000,000.00
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			4,600,000,000.00	46,000	15,160,000.00
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	300,000.00
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			0.00	0	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			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		3,000,000,000.00		30,000	30,000.00
ABL11E	On	29/09/2014			100.00000	100.00000		580,000,000,000.00		5,800,000	2,900,000.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		1,300,000,000.00		13,000	13,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
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		1,720,000,000,000.00		17,200,000	8,600,000.00
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			2,200,000,000.00	22,000	7,022,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			2,700,000,000.00	27,000	7,027,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	12,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	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
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000		350,000,000,000.00		3,500,000	3,500,000.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL157	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL160	On	20/07/2012			100.00000	100.00000		2,000,000,000,000.00		20,000,000	20,000,000.00
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	8,000,000.00
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			600,000,000.00	6,000	16,006,000.00
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			800,000,000,000.00	8,000,000	2,000,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	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			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
BCP55LOn	23/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BCP56LOn	17/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0202On	31/12/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0On	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
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			3,800,000,000.00	38,000	3,538,000.00

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			0.00	0	0.00

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			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000		1,400,000,000.00		14,000	4,014,000.00
CBL08	On	02/11/2016			100.00000	100.00000		1,000,000,000.00		10,000	10,000.00
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		3,100,000,000.00		31,000	12,031,000.00
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			0.00	0	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
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On 30/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN218On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN22 On 11/04/2012 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
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		200,000,000,000.00		2,000,000	2,000,000.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			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		9,000,000,000,000.00		90,000,000	60,000,000.00
CLN247	On	24/02/2017			100.00000	100.00000		8,790,000,000,000.00		87,900,000	78,700,000.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000		3,600,000,000.00		36,000	2,837,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	100,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000		35,000,000,000,000.00		350,000,000	350,000,000.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		8,600,000,000.00		86,000	78,732,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		1,400,000,000.00		14,000	123,398,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	18,061,000.00
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			400,000,000,000.00	4,000,000	1,000,000.00
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			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ173L	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			1,000,000,000.00	10,000	76,126,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			13,902,750,000.00	1,503,000	496,562,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			6,600,000,000.00	660,000	289,822,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			123,716,000,000.00	15,760,000	62,567,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			155,325,000,000.00	20,710,000	276,089,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	5,156,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024	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
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000		3,100,000,000,000.00	31,000,000.00	31,000,000.00	
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			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
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	1,507,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			5,400,000,000.00	54,000	54,000.00
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			600,000,000,000.00	6,000,000	1,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000		400,000,000,000.00		4,000,000	4,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		130,100,000,000.00		1,301,000	27,675,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		235,000,000,000.00		2,350,000	19,981,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	20,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000				0.00	0	100,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	3,021,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND232 On 07/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND233 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND234 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND235 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND236 On 04/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND237 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND238 On 18/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND239 On 25/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND240 On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND241 On 09/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND242 On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND243 On 23/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND244 On 30/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND245 On 06/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND246 On 13/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND247 On 20/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	20,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000	1,530,000.00
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	200,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	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	112,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	650,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			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	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		16,000,000,000,000.00		160,000,000	80,200,000.00
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		2,000,000,000.00		20,000	16,020,000.00
MTN02	On	13/07/2014			100.00000	100.00000		4,500,000,000.00		45,000	17,545,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	39,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000		2,800,000,000.00		28,000	4,028,000.00
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		113,400,000,000,000.00		1,134,000,000	750,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	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			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			2,600,000,000.00	26,000	10,526,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	300,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			1,300,000,000.00	13,000	6,013,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			4,400,000,000.00	44,000	10,044,000.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	60,000,000.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000		1,976,000,000,000.00		19,760,000	9,880,000.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	115,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	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			2,900,000,000.00	29,000	29,000.00
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			4,000,000,000,000.00	40,000,000	24,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00

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			7,900,000,000.00	79,000	84,305,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03L	On	02/03/2016	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	0.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			6.68000	6.66000		114,349,696,413,680.00	17,118,218,026	17,062,599,472.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

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	8.28000		69,746,868,802,000.00		8,413,373,800	9,427,027,419.00
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			219.56619	219.55586			0.00	0	847,843,700.00
R197	On	07/12/2023	Spot Bond			2.12000	2.12000		133,640,560,000.00		63,038,000	311,318,900.00
R201	On	21/12/2014	Spot Bond			6.07000	6.05000		4,669,370,566,000.00		769,253,800	3,434,437,931.00
R202	On	07/12/2033	Spot Bond			2.28000	2.28000		158,922,840,000.00		69,703,000	1,514,081,900.00
R203	On	15/09/2017	Spot Bond			7.27000	7.25000		30,047,313,485,000.00		4,133,055,500	5,685,264,144.00
R204	On	21/12/2018	Spot Bond			7.57000	7.55000		15,673,011,270,000.00		2,070,411,000	4,082,475,601.00
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			5.94000	5.92000		18,953,946,000,000.00		3,190,900,000	4,419,299,000.00
R207	On	15/01/2020	Spot Bond			7.80000	7.78000		33,951,579,480,000.00		4,352,766,600	8,654,346,900.00
R208	On	31/03/2021	Spot Bond			7.88500	7.88000		38,481,449,360,000.00		4,880,336,000	6,744,025,000.00
R209	On	31/03/2036	Spot Bond			8.77000	8.75500		34,581,592,130,000.00		3,943,169,000	12,186,957,000.00
R210	On	31/03/2028	Spot Bond			2.30000	2.30000		289,498,700,000.00		125,869,000	1,100,470,000.00

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			0.83000	0.83000			123,338,000,000.00	148,600,000	1,238,757,000.00
R212	On	31/01/2022	Spot Bond			2.08000	2.08000			296,148,320,000.00	142,379,000	1,114,314,000.00
R213	On	28/02/2031	Spot Bond			8.67000	8.66500			9,408,788,040,000.00	1,085,212,000	1,878,926,867.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			29,483,967,500,000.00	4,535,995,000	2,591,739,000.00
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			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00

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	200,000.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	3,400,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	300,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
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			1,400,000,000.00	14,000	3,014,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	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			0.00	0	2,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	20,016,000.00
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	3,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		82,400,000,000,000.00	824,000,000	452,000,000.00	
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	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	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

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
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			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000		1,600,000,000.00		16,000	3,016,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		743,300,000,000.00		7,433,000	1,020,537,000.00
TN20	On	17/09/2020			100.00000	100.00000		600,000,000,000.00		6,000,000	272,926,000.00
TN23	On	06/11/2023			100.00000	100.00000		3,800,000,000.00		38,000	48,519,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			178,400,000,000.00	1,784,000	680,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			663,000,000,000.00	6,630,000	18,355,000.00
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
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			697,700,000.00	6,977,000	50,864,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			238,000,000,000.00	2,380,000	35,380,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA018	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
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 : **686,946,775,216,680.00** **57,943,893,726** **92,363,699,834.00**

Grand Total: **686,947,162,099,346.00** **57,943,926,779** **92,364,871,461.00**