



# Daily MTM Report

Daily summary for: 07/03/2012

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On	19/03/2012	Foreign Exchange Future			7.66820	7.65430		14.77	113,190,300.20	14,761	183,865.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		619.00000	633,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		1.00000	1,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		570.00000	583,000	19.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		2.00000	1,000	19.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		669.00000	683,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		1.00000	1,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		655.00000	669,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	1,000	20.76	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		506.00000	520,000	18.52	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		2.00000	2,000	18.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		408.00000	421,000	17.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		4.00000	3,000	17.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		854.00000	868,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		0.00000	0,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		457.00000	470,000	17.78	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		3.00000	2,000	17.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		904.00000	918,000	22.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		0.00000	0,000	22.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		149.00000	156,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		45.00000	38,000	15.34	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		19.00000	18,000	18.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		315.00000	300,000	18.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		268.00000	280,000	16.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		14.00000	12,000	16.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		4.00000	3,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		650.00000	635,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		954.00000	968,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		0.00000	0,000	22.71	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		3.00000	2,000	22.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		699.00000	684,000	22.70	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		805.00000	818,000	22.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		1.00000	0,000	22.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		15.00000	14,000	18.80	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		361.00000	346,000	18.80	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		556.00000	569,000	19.27	0.00	0	6,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		2.00000	1,000	19.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,004.00000	1,018,000	22.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		0.00000	0,000	22.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		226.00000	236,000	15.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		22.00000	18,000	15.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		6.00000	5,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		552.00000	537,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		32.00000	31,000	17.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		228.00000	213,000	17.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		605.00000	619,000	20.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		1.00000	1,000	20.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,054.00000	1,068,000	22.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	0,000	22.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		41.00000	41,000	16.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		187.00000	173,000	16.50	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		11.00000	10,000	19.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		407.00000	392,000	19.37	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		24.00000	24,000	17.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		270.00000	256,000	17.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		7.00000	6,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		503.00000	488,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		313.00000	326,000	16.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		9.00000	8,000	16.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		360.00000	373,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		6.00000	5,000	16.75	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		755.00000	769,000	22.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		1.00000	1,000	22.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		69.00000	70,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		115.00000	102,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		9.00000	8,000	19.93	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		455.00000	440,000	19.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		186.00000	195,000	15.62	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		32.00000	27,000	15.62	0.00	0	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,254.00000	1,268,000	23.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	23.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,504.00000	1,518,000	23.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		117.00000	122,000	15.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		63.00000	54,000	15.06	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		4.00000	4,000	21.59	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		600.00000	586,000	21.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,454.00000	1,468,000	23.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		705.00000	719,000	21.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	1,000	21.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		53.00000	54,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		149.00000	136,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		2.00000	2,000	23.26	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		748.00000	734,000	23.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,204.00000	1,218,000	23.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	0,000	23.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		88.00000	91,000	14.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		84.00000	73,000	14.77	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,104.00000	1,118,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	0,000	23.06	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		1,154.00000	1,168,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	0,000	23.17	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,304.00000	1,318,000	23.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	23.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,554.00000	1,568,000	24.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	24.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		2.00000	1,000	23.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		798.00000	783,000	23.71	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		1.00000	1,000	24.16	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		847.00000	833,000	24.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		0.00000	0,000	26.86	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,146.00000	1,132,000	26.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,346.00000	1,332,000	28.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	0,000	28.66	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		1.00000	1,000	25.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		947.00000	933,000	25.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		1.00000	1,000	25.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		997.00000	983,000	25.51	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,096.00000	1,082,000	26.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		0.00000	0,000	26.41	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,047.00000	1,032,000	25.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		1.00000	0,000	25.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,596.00000	1,582,000	30.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	30.95	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,846.00000	1,832,000	33.40	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	33.40	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,546.00000	1,532,000	30.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	30.46	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.77000	7.75580		15.74	42,113,400.00	5,420	93,641.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		571.00000	581,000	14.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		65.00000	61,000	14.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		531.00000	541,000	14.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		75.00000	71,000	14.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		611.00000	622,000	14.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		55.00000	52,000	14.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		157.00000	158,000	17.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		501.00000	488,000	17.48	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		14.00000	14,000	16.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,020.00000	1,034,000	16.27	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		91.00000	91,000	19.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		835.00000	821,000	19.61	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		76.00000	75,000	20.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		970.00000	955,000	20.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		67.00000	67,000	20.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,061.00000	1,047,000	20.93	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		784.00000	797,000	15.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		28.00000	27,000	15.05	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		395.00000	402,000	15.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		139.00000	132,000	15.06	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		182.00000	183,000	16.98	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		426.00000	413,000	16.98	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		136.00000	136,000	18.00	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		580.00000	566,000	18.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		265.00000	269,000	15.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		259.00000	249,000	15.74	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,154.00000	1,140,000	21.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		60.00000	60,000	21.46	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		288.00000	292,000	15.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		232.00000	222,000	15.61	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,534.00000	1,520,000	23.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		40.00000	40,000	23.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.87330	7.85880		16.59	0.00	0	7,187.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		761.00000	772,000	15.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		102.00000	99,000	15.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		723.00000	733,000	15.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		114.00000	110,000	15.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		799.00000	811,000	15.15	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		90.00000	88,000	15.15	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		127.00000	123,000	15.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		686.00000	696,000	15.17	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,369.00000	1,355,000	21.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		128.00000	128,000	21.57	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		367.00000	372,000	16.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		408.00000	399,000	16.79	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		191.00000	193,000	19.62	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		932.00000	920,000	19.62	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,460.00000	1,446,000	21.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		119.00000	119,000	21.95	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,103.00000	1,090,000	20.40	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		162.00000	163,000	20.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		451.00000	457,000	16.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		292.00000	284,000	16.06	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		769.00000	757,000	18.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		228.00000	230,000	18.79	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		301.00000	305,000	17.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		542.00000	532,000	17.58	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.97580	7.96140		17.55	3,748,626.00	470	10,035.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		602.00000	608,000	16.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		341.00000	332,000	16.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		579.00000	585,000	16.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		368.00000	359,000	16.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		626.00000	633,000	16.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		315.00000	307,000	16.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		518.00000	507,000	17.71	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		479.00000	483,000	17.71	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,363.00000	1,349,000	21.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		224.00000	225,000	21.26	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.08590	8.07050		17.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		615.00000	619,000	16.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		495.00000	483,000	16.91	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		596.00000	600,000	17.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		526.00000	514,000	17.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		635.00000	639,000	16.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		465.00000	453,000	16.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,341.00000	1,326,000	20.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		311.00000	312,000	20.37	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		560.00000	564,000	17.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		590.00000	578,000	17.43	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.26530	8.25040		18.66	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		600.00000	604,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,328.00000	1,317,000	20.10	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		588.00000	592,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,366.00000	1,355,000	20.20	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		612.00000	616,000	20.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,290.00000	1,279,000	20.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.90840	8.89340		19.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,307.00000	1,312,000	19.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		914.00000	904,000	19.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,287.00000	1,292,000	19.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		944.00000	934,000	19.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,328.00000	1,333,000	18.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		885.00000	875,000	18.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		606.00000	599,000	17.68	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,499.00000	1,507,000	17.68	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.98250	9.96750		20.84	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		1,885.00000	1,893,000	19.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,118.00000	1,111,000	19.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,864.00000	1,872,000	19.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,147.00000	1,140,000	19.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,906.00000	1,914,000	19.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,089.00000	1,082,000	19.83	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.66820	7.65430		14.77	38,341.00	5	162.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			14,923.00000	15,636,000	15.34	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			4,493.00000	3,816,000	15.34	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			11,663.00000	12,165,000	15.06	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			6,233.00000	5,345,000	15.06	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			18,577.00000	19,480,000	15.62	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			3,147.00000	2,660,000	15.62	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			55,128.00000	53,660,000	21.04	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			558.00000	480,000	21.04	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.77000	7.75580		15.74	0.00	0	867.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			11,074.00000	11,087,000	18.80	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			70,494.00000	69,087,000	18.80	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			10,366.00000	10,368,000	19.07	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			74,786.00000	73,368,000	19.07	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			11,844.00000	11,868,000	18.53	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			66,264.00000	64,868,000	18.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.05250	12.06150		13.56	17,777,437.50	1,475	41,373.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		621.00000	611,000	17.77	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		10.00000	9,000	17.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		574.00000	564,000	17.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		13.00000	12,000	17.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		670.00000	660,000	18.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		9.00000	8,000	18.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		527.00000	517,000	17.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		16.00000	15,000	17.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		229.00000	217,000	14.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		68.00000	65,000	14.61	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,064.00000	1,055,000	22.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		3.00000	3,000	22.47	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		306.00000	295,000	15.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		45.00000	43,000	15.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		55.00000	46,000	15.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		294.00000	294,000	15.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		718.00000	709,000	18.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		7.00000	7,000	18.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,163.00000	1,154,000	23.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		2.00000	2,000	23.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		391.00000	380,000	16.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		30.00000	28,000	16.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		965.00000	955,000	21.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		4.00000	3,000	21.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		161.00000	149,000	13.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		100.00000	97,000	13.91	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		194.00000	182,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		83.00000	80,000	14.26	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		22.00000	18,000	17.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		511.00000	516,000	17.29	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		798.00000	805,000	19.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		9.00000	7,000	19.80	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,491.00000	1,499,000	25.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		2.00000	1,000	25.50	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.20440	12.21370		13.57	951,943.20	78	4,560.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		556.00000	542,000	13.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		192.00000	188,000	13.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		525.00000	511,000	13.21	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		211.00000	207,000	13.21	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		587.00000	573,000	13.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		173.00000	169,000	13.09	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.35760	12.36750		14.60	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		246.00000	238,000	17.11	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,329.00000	1,330,000	17.11	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		238.00000	230,000	17.22	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,371.00000	1,372,000	17.22	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		255.00000	246,000	16.99	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,288.00000	1,288,000	16.99	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,141.00000	1,127,000	13.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		124.00000	119,000	13.26	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			0.09480	0.09460		20.43	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		467.00000	488,000	18.30	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		7.00000	8,000	18.30	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		10.00000	12,000	20.43	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		550.00000	532,000	20.43	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,460.00000	1,480,000	28.89	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	28.89	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09610	0.09590		18.63	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		82.00000	87,000	21.01	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,292.00000	1,277,000	21.01	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		27.00000	29,000	23.69	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,237.00000	2,219,000	23.69	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		276.00000	288,000	18.26	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		486.00000	478,000	18.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.05830	10.04610		11.79	844,897.20	84	22,395.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		67.00000	69,000	12.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		121.00000	111,000	12.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		52.00000	52,000	12.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		156.00000	144,000	12.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		87.00000	90,000	11.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		91.00000	82,000	11.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		996.00000	1,009,000	21.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		0.00000	1,000	21.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		29.00000	29,000	13.05	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		233.00000	221,000	13.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		268.00000	277,000	13.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		22.00000	19,000	13.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,046.00000	1,059,000	21.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		0.00000	1,000	21.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		186.00000	193,000	12.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		40.00000	35,000	12.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		4.00000	3,000	15.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		558.00000	545,000	15.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		2.00000	2,000	16.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		706.00000	694,000	16.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		22.00000	21,000	13.36	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		276.00000	263,000	13.36	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		0.00000	0,000	19.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,054.00000	1,042,000	19.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		0.00000	0,000	22.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,454.00000	1,442,000	22.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1.00000	1,000	18.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		855.00000	843,000	18.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	0,000	23.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,704.00000	1,692,000	23.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		1.00000	1,000	18.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		905.00000	893,000	18.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		500.00000	512,000	15.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		4.00000	4,000	15.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		0.00000	0,000	21.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,254.00000	1,242,000	21.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		2.00000	1,000	17.29	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		756.00000	743,000	17.29	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		955.00000	943,000	19.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1.00000	1,000	19.18	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,554.00000	1,542,000	22.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		0.00000	0,000	22.92	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		116.00000	120,000	12.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		70.00000	62,000	12.15	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		149.00000	155,000	12.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		53.00000	47,000	12.52	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.19750	10.18500		12.91	1,019,750.00	100	29,720.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		199.00000	204,000	13.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		414.00000	407,000	13.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		184.00000	188,000	13.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		449.00000	441,000	13.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		215.00000	220,000	13.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		380.00000	373,000	13.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		347.00000	341,000	13.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		232.00000	238,000	13.19	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		504.00000	513,000	12.71	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		119.00000	116,000	12.71	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		656.00000	667,000	12.84	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		71.00000	70,000	12.84	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			10.33980	10.32720		13.80	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		288.00000	292,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		686.00000	678,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		271.00000	275,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		719.00000	711,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		306.00000	310,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		654.00000	646,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		985.00000	994,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		108.00000	104,000	14.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.74560	10.73830		14.01	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		570.00000	569,000	15.16	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,325.00000	1,316,000	15.16	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		558.00000	556,000	15.24	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,363.00000	1,353,000	15.24	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		582.00000	581,000	15.09	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,287.00000	1,278,000	15.09	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			423.08800	422.79300			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			429.32500	429.03300			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			384.96000	384.69500			0.00	0	898.00
ALBI	On	02/08/2012	Index Future			390.63500	390.37200			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.70400	7.69000		15.42	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		59.00000	59,000	18.02	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		469.00000	455,000	18.02	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		52.00000	53,000	18.40	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.15	Put		512.00000	499,000	18.40	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Call		67.00000	67,000	17.69	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Put		427.00000	413,000	17.69	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry			7.67940	7.66550		15.32	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Call		49.00000	49,000	17.13	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Put		284.00000	270,000	17.13	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		40.00000	40,000	17.59	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		325.00000	311,000	17.59	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		59.00000	59,000	16.68	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		244.00000	230,000	16.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.07910	8.07250		11.24	0.00	0	16,184.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		823.00000	829,000	21.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		1.00000	0,000	21.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		773.00000	779,000	20.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	0,000	20.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		873.00000	879,000	21.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		1.00000	0,000	21.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		673.00000	680,000	19.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		1.00000	1,000	19.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,123.00000	1,129,000	22.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	0,000	22.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		328.00000	334,000	14.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		6.00000	5,000	14.53	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		623.00000	630,000	18.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		1.00000	1,000	18.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,073.00000	1,079,000	22.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	0,000	22.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,873.00000	1,879,000	22.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	0,000	22.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		193.00000	197,000	13.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		21.00000	18,000	13.12	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.10160	8.09430		12.02	324,064.00	40	8,315.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		496.00000	503,000	12.06	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		52.00000	51,000	12.06	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		456.00000	463,000	12.01	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		62.00000	61,000	12.01	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		538.00000	544,000	12.12	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		44.00000	42,000	12.12	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.12900	8.12100		12.49	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		249.00000	252,000	12.73	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		364.00000	359,000	12.73	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		231.00000	235,000	12.86	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		396.00000	392,000	12.86	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		268.00000	271,000	12.59	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		333.00000	328,000	12.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.17220	9.13800		14.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,114.00000	2,144,000	14.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		276.00000	272,000	14.54	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		2,075.00000	2,105,000	14.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		287.00000	283,000	14.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,157.00000	2,187,000	14.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		269.00000	265,000	14.66	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.66170	7.64160		10.93	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		128.00000	136,000	11.95	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		36.00000	24,000	11.95	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		94.00000	99,000	11.44	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		52.00000	37,000	11.44	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		166.00000	178,000	12.46	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		24.00000	16,000	12.46	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.74800	7.72700		11.21	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		73.00000	73,000	12.95	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		496.00000	475,000	12.95	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		66.00000	66,000	13.16	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		539.00000	518,000	13.16	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		82.00000	82,000	12.73	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		455.00000	434,000	12.73	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.02790	0.02930			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.18250	0.18820			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.03120	0.03120			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.04650	0.04530			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			0.07350	0.07180			0.00	0	5,670.00
CHF / R	On	19/03/2012			8.34620	8.33150		13.94	37,349,245.00	4,475	2,304.00
CHF / R	On	19/03/2012	8.60	Call		17.00000	17,000	15.24	0.00	0	0.00
CHF / R	On	19/03/2012	8.60	Put		286.00000	271,000	15.24	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Call		12.00000	12,000	15.50	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Put		331.00000	316,000	15.50	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Call		24.00000	24,000	14.98	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Put		243.00000	228,000	14.98	0.00	0	0.00
CHF / R	On	18/06/2012			8.46670	8.45200		15.29	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Call		103.00000	105,000	17.73	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Put		751.00000	738,000	17.73	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Call		95.00000	98,000	17.92	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Put		793.00000	781,000	17.92	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Call		111.00000	114,000	17.54	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Put		709.00000	697,000	17.54	0.00	0	0.00
CHF / R	On	17/09/2012			8.59180	8.57690		16.10	0.00	0	25.00
CHF / R	On	17/09/2012	8.75	Call		339.00000	344,000	16.58	0.00	0	0.00
CHF / R	On	17/09/2012	8.75	Put		512.00000	502,000	16.58	0.00	0	0.00
CHF / R	On	17/09/2012	8.80	Call		323.00000	327,000	16.74	0.00	0	0.00
CHF / R	On	17/09/2012	8.80	Put		546.00000	535,000	16.74	0.00	0	0.00
CHF / R	On	17/09/2012	8.70	Call		356.00000	361,000	16.42	0.00	0	0.00
CHF / R	On	17/09/2012	8.70	Put		479.00000	469,000	16.42	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			385.91800	385.66600			0.00	0	215.00
GOVI	On	03/05/2012	GOVI	382.00	Call		36,660.00000	39,180,000		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		36,560.00000	39,080,000		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		36,760.00000	39,280,000		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			391.60700	391.35800			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		13,580.00000	16,070,000		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		13,480.00000	15,970,000		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		13,680.00000	16,170,000		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			171.08500	171.25600			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.60700	173.78400			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			464.12800	464.12800			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			472.54400	472.54400			0.00	0	152.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.66000	5.66000			0.00	0	2,890.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.70000	5.70000			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.74000	5.74000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.79000	5.80000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.98000	5.99000			0.00	0	940.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.17000	6.18000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.36000	6.37000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.55000	6.56000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.75000	6.77000			0.00	0	2,000.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future			6.26080	6.21680		12.62	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Call		33.00000	48,000	12.91	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Put		100.00000	71,000	12.91	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		30.00000	44,000	12.99	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		107.00000	77,000	12.99	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		36.00000	52,000	12.82	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		93.00000	65,000	12.82	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.31500	6.26980		11.00	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		134.00000	155,000	11.00	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		164.00000	140,000	11.00	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		116.00000	133,000	11.20	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		196.00000	168,000	11.20	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		159.00000	183,000	11.12	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		139.00000	118,000	11.12	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			6.75300	6.77300		3.19	85,211,664.90	699	11,634.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,776.00000	4,842,000	3.47	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Put		1.00000	0,000	3.47	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Call		4,933.00000	5,000,000	3.47	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Put		0.00000	1,000	3.47	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Call		4,619.00000	4,685,000	3.47	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	3.47	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,846.00000	1,784,000	3.10	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		95.00000	99,000	3.10	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		265.00000	277,000	3.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,175.00000	1,121,000	3.15	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		585.00000	608,000	3.19	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		661.00000	618,000	3.19	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.82600	6.84600		3.67	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,658.00000	3,722,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		183.00000	186,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,788.00000	3,852,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		165.00000	168,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,529.00000	3,594,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		202.00000	205,000	3.93	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.88500	6.90800		3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,545.00000	1,535,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,286.00000	1,211,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,624.00000	1,616,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,224.00000	1,151,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,469.00000	1,460,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,351.00000	1,277,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.92500	6.95000		3.16	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,250.00000	1,240,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,762.00000	1,688,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,313.00000	1,301,000	3.14	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		1,697.00000	1,621,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,193.00000	1,182,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,834.00000	1,759,000	3.13	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.34700	8.37100		11.71	103,664,589.00	850	28,448.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,236.00000	6,372,000	12.18	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		535.00000	446,000	12.18	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,605.00000	6,749,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		468.00000	387,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,873.00000	6,001,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		611.00000	513,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,248.00000	5,016,000	11.34	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		702.00000	696,000	11.34	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,204.00000	2,995,000	11.52	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,582.00000	1,599,000	11.52	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		2,977.00000	3,024,000	11.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,774.00000	1,596,000	11.71	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,166.00000	5,277,000	12.04	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		788.00000	673,000	12.04	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.42200	8.44600		15.27	0.00	0	360.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,073.00000	6,244,000	15.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.75	Put		3,318.00000	3,268,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,346.00000	6,519,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,147.00000	3,099,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,806.00000	5,974,000	15.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,498.00000	3,444,000	15.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,517.00000	5,432,000	15.14	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,690.00000	3,827,000	15.14	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,596.00000	5,762,000	15.42	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,647.00000	3,592,000	15.42	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,318.00000	9,187,000	14.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,740.00000	1,830,000	14.85	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,581.00000	8,458,000	14.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,005.00000	2,104,000	14.90	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,127.00000	6,299,000	15.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,283.00000	3,234,000	15.51	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.49000	8.51400		14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,853.00000	7,003,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,745.00000	4,677,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,105.00000	7,257,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,557.00000	4,491,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,604.00000	6,751,000	14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,938.00000	4,867,000	14.96	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.55500	8.58000		14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,368.00000	6,455,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,082.00000	6,946,000	14.90	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		6,592.00000	6,681,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,859.00000	6,726,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,158.00000	6,241,000	14.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,321.00000	7,182,000	14.88	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			215.20589	215.27436			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		274.00000	206,000		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		224.00000	156,000		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		324.00000	256,000		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			253.30967	253.33903			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		2,339.00000	2,310,000		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		2,289.00000	2,260,000		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		2,389.00000	2,360,000		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			6.11700	6.13500		2.33	75,622,185.30	690	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,914.00000	3,959,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,032.00000	4,077,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,796.00000	3,840,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.13300	6.15300		2.78	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,031.00000	3,085,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		48.00000	57,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,133.00000	3,187,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		42.00000	50,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,929.00000	2,984,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		55.00000	65,000	2.99	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.11500	6.13600		2.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,313.00000	1,335,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		578.00000	557,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,379.00000	1,402,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		543.00000	524,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,249.00000	1,269,000	2.55	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		614.00000	592,000	2.55	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.03600	6.06000		2.24	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		1,068.00000	1,127,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		730.00000	746,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,122.00000	1,181,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		695.00000	711,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,016.00000	1,075,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		767.00000	783,000	2.27	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.77266	190.09188			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		92.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	227,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		42.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	277,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		142.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	177,000		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			7.32800	7.34700		5.58	33,669,792.00	320	3,856.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,048.00000	6,132,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		6.00000	5,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,254.00000	6,338,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		5.00000	4,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,842.00000	5,926,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		8.00000	7,000	6.06	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		1,916.00000	1,842,000	5.50	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		351.00000	362,000	5.50	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,445.00000	1,378,000	5.55	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		560.00000	578,000	5.55	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,199.00000	1,236,000	5.68	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		740.00000	692,000	5.68	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,282.00000	2,342,000	5.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		282.00000	257,000	5.84	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.40700	7.42600		6.84	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,931.00000	5,004,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		462.00000	453,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,097.00000	5,171,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		425.00000	418,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,766.00000	4,835,000	7.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		499.00000	487,000	7.27	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.47900	7.50000		6.72	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,840.00000	2,872,000	6.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,825.00000	1,771,000	6.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,960.00000	2,993,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,744.00000	1,691,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,722.00000	2,753,000	6.79	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,909.00000	1,854,000	6.79	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.54500	7.56600		6.21	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		981.00000	949,000	6.02	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,218.00000	5,104,000	6.02	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		1,035.00000	1,003,000	6.03	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,068.00000	4,955,000	6.03	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		932.00000	900,000	6.02	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,373.00000	5,259,000	6.02	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.62000	7.63800		6.81	26,242,960.00	250	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,605.00000	5,691,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		40.00000	32,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,838.00000	5,926,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		32.00000	26,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,372.00000	5,457,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		49.00000	40,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,537.00000	3,436,000	6.52	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		163.00000	156,000	6.52	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,479.00000	1,491,000	6.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		901.00000	819,000	6.81	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.70200	7.72100		8.72	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,697.00000	4,785,000	9.14	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		891.00000	884,000	9.14	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,879.00000	4,968,000	9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		835.00000	828,000	9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,517.00000	4,604,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		950.00000	942,000	9.11	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			7.77600	7.79600		8.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,345.00000	3,391,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,366.00000	2,316,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,482.00000	3,530,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,265.00000	2,216,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,209.00000	3,254,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,469.00000	2,417,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.84300	7.86400		8.19	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,595.00000	3,609,000	8.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,966.00000	2,883,000	8.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,724.00000	3,738,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,865.00000	2,782,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,468.00000	3,481,000	8.29	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,070.00000	2,985,000	8.29	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			5.98700	6.00000		1.45	61,790,446.30	590	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,376.00000	2,397,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,454.00000	2,475,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,298.00000	2,319,000	1.60	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	1.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.99300	6.00700		1.66	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,718.00000	1,747,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		25.00000	35,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,782.00000	1,810,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		22.00000	31,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,655.00000	1,685,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		30.00000	40,000	1.78	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.92200	5.94000		1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		496.00000	513,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		427.00000	423,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		529.00000	545,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		403.00000	398,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		466.00000	482,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		455.00000	450,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.70700	5.72800		1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		548.00000	582,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		304.00000	319,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		576.00000	610,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		287.00000	302,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		521.00000	554,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		322.00000	336,000	1.12	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			7.83900	7.85800		8.04	46,483,564.00	470	25,293.00

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		4,928.00000	5,018,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		118.00000	102,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,169.00000	5,261,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		98.00000	84,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,687.00000	4,774,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		138.00000	119,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,742.00000	2,643,000	7.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		437.00000	444,000	7.91	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,945.00000	1,855,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		778.00000	794,000	8.00	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,730.00000	1,770,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		943.00000	878,000	8.21	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,868.00000	2,932,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		446.00000	404,000	8.40	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.92300	7.94200		10.27	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,231.00000	5,319,000	10.76	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		985.00000	971,000	10.76	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,426.00000	5,515,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		925.00000	912,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,038.00000	5,125,000	10.73	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,048.00000	1,032,000	10.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.99400	8.01400		9.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,818.00000	3,851,000	9.97	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,589.00000	2,517,000	9.97	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,968.00000	4,003,000	10.00	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		2,481.00000	2,411,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,670.00000	3,701,000	9.94	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,700.00000	2,626,000	9.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.06200	8.08300		9.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,113.00000	4,127,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,269.00000	3,176,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,254.00000	4,269,000	9.92	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,159.00000	3,067,000	9.92	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,974.00000	3,987,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,382.00000	3,288,000	9.86	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			7.90800	7.92700		9.25	36,422,798.10	390	9,515.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,232.00000	6,336,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		67.00000	57,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,495.00000	6,600,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		56.00000	46,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,969.00000	6,071,000	9.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		79.00000	67,000	9.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,050.00000	2,940,000	8.99	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		443.00000	447,000	8.99	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,172.00000	2,071,000	9.09	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		797.00000	810,000	9.09	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,788.00000	1,827,000	9.29	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,054.00000	979,000	9.29	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,995.00000	3,060,000	9.52	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		500.00000	451,000	9.52	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.98300	8.00200		11.46	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,431.00000	5,525,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,179.00000	1,162,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,637.00000	5,732,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,110.00000	1,094,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,228.00000	5,321,000	11.97	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,253.00000	1,234,000	11.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.05200	8.07100		11.42	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,991.00000	4,039,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,976.00000	2,915,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,150.00000	4,200,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,854.00000	2,795,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,834.00000	3,881,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,101.00000	3,039,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.11600	8.13600		10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,649.00000	3,632,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,409.00000	4,281,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,788.00000	3,767,000	10.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,268.00000	4,136,000	10.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,518.00000	3,500,000	10.85	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		4,560.00000	4,431,000	10.85	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.81600	8.83400		16.73	6,018,843.20	80	2,113.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,751.00000	2,796,000	17.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,467.00000	1,371,000	17.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,986.00000	3,035,000	17.11	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,322.00000	1,230,000	17.11	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,525.00000	2,565,000	16.99	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,624.00000	1,523,000	16.99	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.88300	8.90100		21.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,532.00000	5,594,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,906.00000	2,828,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,755.00000	5,819,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,765.00000	2,690,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,312.00000	5,372,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,053.00000	2,973,000	21.29	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.94500	8.96400		21.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,224.00000	5,335,000	21.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,949.00000	4,915,000	21.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,418.00000	5,531,000	21.47	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		4,765.00000	4,732,000	21.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,038.00000	5,148,000	21.39	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,145.00000	5,110,000	21.39	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.00600	9.02500		20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,927.00000	6,010,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,116.00000	6,056,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,116.00000	6,200,000	20.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,927.00000	5,867,000	20.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,748.00000	5,829,000	20.79	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,319.00000	6,256,000	20.79	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			140.37800	140.39222			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,392.00000	1,378,000		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		1,342.00000	1,328,000		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		1,442.00000	1,428,000		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			118.42620	118.45227			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		252.00000	226,000		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		202.00000	176,000		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		302.00000	276,000		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			116.09209	116.30714			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		1,007.00000	792,000		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		957.00000	742,000		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		1,057.00000	842,000		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			8.71200	8.73000		14.93	11,984,975.80	140	1,266.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,701.00000	4,781,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		660.00000	595,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,997.00000	5,083,000	15.56	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		583.00000	524,000	15.56	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,409.00000	4,485,000	15.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Put		744.00000	675,000	15.44	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.78100	8.79900		18.74	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,108.00000	6,221,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,634.00000	2,604,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,347.00000	6,462,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,502.00000	2,473,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,871.00000	5,983,000	19.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,772.00000	2,740,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.84700	8.86600		19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,744.00000	5,775,000	19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,703.00000	4,585,000	19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,952.00000	5,984,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,527.00000	4,410,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,540.00000	5,574,000	18.99	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,885.00000	4,770,000	18.99	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.91400	8.93300		18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,341.00000	6,396,000	18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,825.00000	5,733,000	18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,540.00000	6,597,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,643.00000	5,552,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,150.00000	6,205,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,019.00000	5,927,000	18.41	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			1.21490	1.21330		14.98	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		213.00000	219,000	14.98	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		80.00000	70,000	14.98	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		39.00000	37,000	17.07	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		406.00000	388,000	17.07	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		640.00000	656,000	17.59	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		7.00000	7,000	17.59	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.22990	1.22840		16.38	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		895.00000	905,000	15.03	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		111.00000	106,000	15.03	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		557.00000	562,000	15.34	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		273.00000	263,000	15.34	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,333.00000	1,346,000	16.30	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		49.00000	47,000	16.30	0.00	0	0.00

<b>Total for Derivatives :</b>										<b>704,469,822.70</b>	<b>31,387</b>	<b>1,182,320.00</b>
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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		30,000,000,000.00		300,000	5,300,000.00
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		7,400,000,000.00		74,000	15,074,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	25,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2014			100.00000	100.00000			2,000,000,000.00	20,000,000	10,000,000.00
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			4,900,000,000.00	49,000	49,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	172,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			2,100,000,000.00	21,000	21,000.00
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			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	892,000.00
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	5,900,000.00
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			3,600,000,000.00	36,000	7,036,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			4,400,000,000.00	44,000	7,463,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			53,000,000,000.00	530,000	275,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	105,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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		280,000,000,000.00		2,800,000	1,400,000.00
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			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		236,200,000,000.00		2,362,000	9,181,000.00
AIR02	On	30/04/2023			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
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000		2,500,900,000,000.00		25,009,000	39,009,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	4,158,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000		2,200,000,000.00		22,000	22,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			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
BCP54L	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BCP55L	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP56L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP57L	On	07/06/2012			100.00000	100.00000		122,500,000,000,000.00	1,225,000,000	500,000,000.00	
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000		2,440,830,900,000.00		24,408,309	15,908,309.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A <sup>4</sup>	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A <sup>5</sup>	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A <sup>6</sup>	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	4,023,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	17,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			6,100,000,000.00	61,000	12,061,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	34,464,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
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



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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On 09/12/2016 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 20/12/2016 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 14/06/2013 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 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On 02/02/2013 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
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			17,700,000,000.00	177,000	3,163,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	1,492,000.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
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			0.00	0	0.00
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
DENG3	On	02/04/2012	Spot Bond			100.00000	100.00000			0.00	0	225,000,000.00
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			414,600,000,000.00	4,146,000	21,073,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			20,397,800,000.00	203,978	79,960,978.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			108,985,100,000.00	1,089,851	124,328,851.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	16,000,000.00
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	45,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ170L On	14/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ171L On	16/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ172L On	17/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ173L On	29/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01 On	18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02 On	01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS04 On	22/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A On	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A On	17/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B On	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B On	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C On	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C On	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 On	17/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 On	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 On	17/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		2,003,867,000	0.00	20,038,670	86,145,670.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		278,545,971	500.00	30,113,078	292,795,078.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		10,931,470	0.00	1,093,147	297,689,147.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		2,429,253	150.00	309,459	35,395,459.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		250,254,030	0.00	33,367,204	179,178,204.00
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
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	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		24,300,000	0.00	243,000	6,138,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	629,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000		254,800,000,000.00		2,548,000	1,274,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	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
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC10	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	1,000,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	1,512,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			8,800,000,000.00	88,000	88,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	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
GRA29	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
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
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	500,000.00
GRT02	On	13/05/2016			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
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
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		8,000,000,000.00		80,000	30,771,000.00
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		1,900,000,000.00		19,000	19,988,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000		120,200,000,000.00		1,202,000	10,601,000.00
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	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			3,400,000,000.00	34,000	3,034,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000		100,925,000,000,000.00		1,009,250,000	909,312,500.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000		87,300,000,000,000.00		873,000,000	873,000,000.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			3,300,000,000.00	33,000	33,000.00
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			4,900,000,000.00	49,000	3,067,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,650,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			440,000,000,000.00	4,400,000	1,100,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			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



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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027On	07/10/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP01On	30/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP01On	29/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP01On	29/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP16On	13/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP17On	23/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP18On	28/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP19On	18/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP20On	17/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP21On	11/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP22On	09/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP23On	13/02/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
MCB2MOn	13/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MCB3MOn	13/12/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2014	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
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	1,000,000.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000		3,039,000,000.00	30,390,000.00	30,390,000	95,590,000.00
MFS1A'On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A'On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000		3,300,000,000.00	33,000.00	33,000	16,572,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		7,300,000,000.00	73,000.00	73,000	2,573,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	14,500,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		13,900,000,000.00	139,000.00	139,000	4,139,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	04/06/2012	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
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,208,500,000,000.00		12,085,000	14,564,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		2,100,000,000.00		21,000	6,021,000.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			7,200,000,000.00	72,000	17,169,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	971,000.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1:On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	115,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	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		405,800,000,000.00		4,058,000	6,305,000.00
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		3,240,000,000,000.00		32,400,000	40,600,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		843,600,000,000.00		8,436,000	94,282,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
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
PR2D1E	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			6.69500	6.71000		88,110,586,041,790.00	13,160,655,122	18,510,729,972.00	



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.29500	8.31500		57,766,348,279,920.00	6,963,996,176	9,723,457,429.00	
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			219.60750	219.57651			0.00	0	845,526,198.00
R197	On	07/12/2023	Spot Bond			2.12000	2.12000		48,225,760,000.00	22,748,000	319,004,046.00	
R201	On	21/12/2014	Spot Bond			6.08500	6.10000		5,710,790,237,775.00	938,502,915	3,310,333,931.00	
R202	On	07/12/2033	Spot Bond			2.29000	2.28000		491,205,000,000.00	214,500,000	1,623,047,640.00	
R203	On	15/09/2017	Spot Bond			7.27000	7.28500		19,789,802,069,330.00	2,722,118,579	5,953,250,944.00	
R204	On	21/12/2018	Spot Bond			7.56000	7.57500		18,770,024,624,400.00	2,482,807,490	4,085,387,801.00	
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			5.95000	5.96000		29,919,684,610,900.00	5,028,518,422	4,482,846,000.00	
R207	On	15/01/2020	Spot Bond			7.78000	7.79500		38,080,513,274,480.00	4,894,667,516	7,553,686,900.00	
R208	On	31/03/2021	Spot Bond			7.85500	7.87000		39,214,062,614,535.00	4,992,242,217	7,671,593,300.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.77000	8.78500			59,577,607,261,510.00	6,793,341,763	12,150,186,200.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			115,098,060,000.00	49,826,000	1,219,819,600.00
R211	On	31/01/2017	Spot Bond			0.83000	0.83000			2,095,750,000,000.00	2,525,000,000	1,352,691,223.00
R212	On	31/01/2022	Spot Bond			2.07000	2.05000			2,151,189,540,000.00	1,039,222,000	1,713,991,000.00
R213	On	28/02/2031	Spot Bond			8.66500	8.68000			8,121,630,812,840.00	937,291,496	2,005,441,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			16,029,549,945,500.00	2,466,084,607	3,535,050,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
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
RCSC0	On	08/03/2013			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		200,000,000.00	2,000,000.00	2,000,000	1,000,000.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			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	469,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		1,254,000,000,000.00		12,540,000	33,070,000.00
SBK13	On	24/11/2016	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
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			141,040,000,000.00	17,630,000	8,815,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,938,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	3,247,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	11,562,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		100,000,000,000.00	1,000,000,000.00	1,000,000	500,000.00
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		1,200,000,000.00	1,200,000,000.00	12,000	469,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			14,800,000,000.00	148,000	3,148,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			32,500,000,000.00	325,000	325,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			95,800,000,000.00	958,000	8,979,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	20,026,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	4,440,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On 13/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN884On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN885On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889On 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
SYN890	On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN897	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	1,000,000.00
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
TFS94	On	14/06/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A8	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	3,026,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			6,600,000,000.00	66,000	1,021,137,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			1,008,535,100,000.00	10,085,351	280,372,351.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	46,484,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	137,124,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			413,000,000,000.00	4,130,000	19,563,000.00
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			49,500,000,000,000.00	495,000,000	330,000,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP129	On	07/03/2013			100.00000	100.00000			7,000,000,000,000.00	70,000,000	35,000,000.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	158,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	54,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			4,261,500,000.00	42,615	50,893,615.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	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			15,800,000,000.00	158,000	27,079,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>787,637,846,257,630.00</b>	<b>59,323,660,965</b>	<b>94,745,937,346.00</b>
<b>Grand Total:</b>							<b>787,638,550,727,453.00</b>	<b>59,323,692,352</b>	<b>94,747,119,666.00</b>