



# Daily MTM Report

Daily summary for: 02/03/2012

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			7.54450	7.49230		14.82	111,809,490.00	14,820	186,606.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		461.00000	511,000	16.77	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		5.00000	3,000	16.77	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		412.00000	462,000	16.14	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		6.00000	4,000	16.14	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		510.00000	561,000	17.39	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		4.00000	3,000	17.39	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		496.00000	547,000	17.22	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		4.00000	3,000	17.22	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		351.00000	400,000	15.35	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		9.00000	6,000	15.35	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		263.00000	308,000	15.22	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		21.00000	14,000	15.22	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		693.00000	745,000	19.71	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		1.00000	1,000	19.71	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		306.00000	353,000	15.28	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		14.00000	9,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		743.00000	795,000	20.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	1,000	20.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		76.00000	94,000	14.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		134.00000	100,000	14.82	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		12.00000	15,000	18.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		470.00000	421,000	18.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		151.00000	186,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		59.00000	42,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		3.00000	4,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		811.00000	760,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		793.00000	845,000	20.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	1,000	20.64	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		2.00000	3,000	22.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		860.00000	809,000	22.93	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		644.00000	695,000	19.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		2.00000	1,000	19.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		10.00000	12,000	19.41	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		518.00000	468,000	19.41	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		399.00000	448,000	15.97	0.00	0	6,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		7.00000	4,000	15.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		843.00000	895,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	1,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		121.00000	151,000	14.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		79.00000	57,000	14.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		5.00000	5,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		713.00000	661,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		19.00000	23,000	17.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		377.00000	329,000	17.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		447.00000	497,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		5.00000	3,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		893.00000	945,000	21.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	21.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		24.00000	29,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		332.00000	285,000	17.35	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		8.00000	10,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		566.00000	516,000	19.95	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		15.00000	19,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		423.00000	375,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		6.00000	6,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		664.00000	612,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		185.00000	224,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		43.00000	30,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		222.00000	264,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		30.00000	20,000	15.15	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		594.00000	646,000	18.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		2.00000	2,000	18.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		38.00000	47,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		246.00000	203,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		7.00000	8,000	20.49	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		615.00000	564,000	20.49	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		95.00000	120,000	14.89	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		103.00000	76,000	14.89	0.00	0	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,092.00000	1,145,000	23.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	1,000	23.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,342.00000	1,395,000	25.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	1,000	25.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		60.00000	75,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		168.00000	131,000	15.33	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		4.00000	4,000	22.11	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		762.00000	710,000	22.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,292.00000	1,345,000	25.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	1,000	25.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		545.00000	596,000	17.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		3.00000	2,000	17.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		30.00000	37,000	16.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		288.00000	243,000	16.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		2.00000	2,000	23.21	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		910.00000	858,000	23.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,042.00000	1,095,000	22.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	1,000	22.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		48.00000	59,000	15.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		206.00000	165,000	15.84	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		943.00000	995,000	22.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	22.05	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	6.50	Call		992.00000	1,045,000	22.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	1,000	22.51	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,142.00000	1,195,000	23.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	1,000	23.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,392.00000	1,445,000	26.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	1,000	26.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		1.00000	2,000	23.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		959.00000	908,000	23.50	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		1.00000	1,000	23.78	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		1,009.00000	957,000	23.78	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		0.00000	0,000	25.49	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,308.00000	1,256,000	25.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,508.00000	1,456,000	26.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	0,000	26.63	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		1.00000	1,000	24.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		1,109.00000	1,057,000	24.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		1.00000	1,000	24.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,159.00000	1,107,000	24.64	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,258.00000	1,206,000	25.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		0.00000	0,000	25.21	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,208.00000	1,157,000	24.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		0.00000	1,000	24.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,758.00000	1,706,000	29.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	29.08	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		2,008.00000	1,956,000	31.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		0.00000	0,000	31.79	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,708.00000	1,656,000	28.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	28.54	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.64470	7.58300		15.98	68,404,775.60	8,948	93,901.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		442.00000	487,000	14.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		109.00000	92,000	14.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		410.00000	453,000	14.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		127.00000	108,000	14.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		476.00000	525,000	14.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		93.00000	80,000	14.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		121.00000	133,000	18.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		638.00000	588,000	18.11	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		24.00000	20,000	15.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		857.00000	915,000	15.78	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		72.00000	78,000	20.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		989.00000	933,000	20.13	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		60.00000	65,000	20.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		1,127.00000	1,070,000	20.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		54.00000	58,000	21.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,221.00000	1,163,000	21.38	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		634.00000	687,000	15.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		51.00000	42,000	15.02	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		300.00000	334,000	15.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		217.00000	189,000	15.55	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		139.00000	154,000	17.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		556.00000	509,000	17.62	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		105.00000	116,000	18.61	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		722.00000	671,000	18.61	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		202.00000	225,000	16.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		369.00000	330,000	16.45	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,316.00000	1,257,000	21.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		49.00000	52,000	21.88	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		218.00000	243,000	16.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		335.00000	298,000	16.22	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,700.00000	1,639,000	23.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		33.00000	34,000	23.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.74680	7.69300		16.80	774,680.00	100	7,183.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		638.00000	678,000	15.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		145.00000	131,000	15.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		604.00000	643,000	15.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		161.00000	146,000	15.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		673.00000	714,000	15.26	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		130.00000	117,000	15.26	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		178.00000	162,000	15.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		571.00000	609,000	15.36	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,517.00000	1,468,000	21.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		110.00000	115,000	21.94	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		308.00000	328,000	17.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		515.00000	481,000	17.37	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		163.00000	171,000	20.08	0.00	0	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		1,070.00000	1,024,000	20.08	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,610.00000	1,559,000	22.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		103.00000	106,000	22.32	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,245.00000	1,198,000	20.83	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		138.00000	145,000	20.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		377.00000	402,000	16.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		384.00000	355,000	16.63	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		900.00000	857,000	19.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		193.00000	204,000	19.31	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		254.00000	270,000	18.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		661.00000	623,000	18.14	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.84780	7.79340		17.68	0.00	0	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		522.00000	549,000	17.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		429.00000	401,000	17.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		502.00000	528,000	17.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		459.00000	430,000	17.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		542.00000	570,000	16.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		399.00000	372,000	16.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		621.00000	588,000	18.15	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		414.00000	436,000	18.15	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,502.00000	1,455,000	21.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		195.00000	203,000	21.59	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			7.95380	7.89750		17.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		544.00000	570,000	17.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		597.00000	566,000	17.56	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		527.00000	552,000	17.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		630.00000	598,000	17.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		562.00000	589,000	17.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		565.00000	535,000	17.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,484.00000	1,437,000	20.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		281.00000	291,000	20.93	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		494.00000	518,000	18.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		697.00000	664,000	18.00	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.12950	8.07420		18.69	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		547.00000	563,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,451.00000	1,411,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		537.00000	552,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,491.00000	1,450,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		558.00000	575,000	20.31	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,412.00000	1,373,000	20.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.78160	8.72830		19.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,227.00000	1,255,000	19.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		999.00000	973,000	19.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,209.00000	1,235,000	19.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,031.00000	1,003,000	19.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,246.00000	1,275,000	19.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		968.00000	943,000	19.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		690.00000	666,000	18.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,418.00000	1,448,000	18.17	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.85570	9.80240		20.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,801.00000	1,826,000	20.08	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,199.00000	1,170,000	20.08	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,782.00000	1,806,000	20.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,230.00000	1,200,000	20.14	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,822.00000	1,847,000	20.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,170.00000	1,141,000	20.03	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.54450	7.49230		14.82	0.00	0	162.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			7,570.00000	9,360,000	14.82	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			13,340.00000	9,910,000	14.82	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			6,032.00000	7,464,000	15.33	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			16,802.00000	13,014,000	15.33	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			9,460.00000	12,031,000	14.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			10,230.00000	7,581,000	14.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			71,238.00000	66,086,000	21.57	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			468.00000	536,000	21.57	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.64470	7.58300		15.98	0.00	0	967.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			8,675.00000	9,460,000	19.37	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			85,375.00000	79,990,000	19.37	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			8,145.00000	8,860,000	19.62	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			89,845.00000	84,390,000	19.62	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			9,249.00000	10,113,000	19.12	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			80,949.00000	75,643,000	19.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.95400	11.93800		13.17	5,941,138.00	497	16,556.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		510.00000	522,000	15.49	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		22.00000	18,000	15.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		465.00000	477,000	15.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		27.00000	23,000	15.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		556.00000	569,000	15.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		18.00000	15,000	15.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		421.00000	432,000	15.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		33.00000	28,000	15.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		160.00000	166,000	13.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		122.00000	112,000	13.40	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		943.00000	958,000	19.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		5.00000	4,000	19.23	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		224.00000	232,000	13.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		86.00000	78,000	13.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		40.00000	43,000	15.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		402.00000	389,000	15.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		602.00000	616,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		14.00000	12,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,042.00000	1,057,000	20.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		4.00000	3,000	20.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		297.00000	307,000	14.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		59.00000	53,000	14.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		845.00000	859,000	18.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		7.00000	5,000	18.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		112.00000	117,000	13.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		174.00000	163,000	13.47	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		132.00000	137,000	13.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		144.00000	133,000	13.17	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		16.00000	19,000	16.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		628.00000	615,000	16.83	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		920.00000	904,000	19.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		8.00000	8,000	19.20	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,614.00000	1,598,000	24.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		2.00000	2,000	24.29	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.10500	12.07420		13.67	16,341,750.00	1,350	4,388.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		467.00000	487,000	13.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		243.00000	232,000	13.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		440.00000	459,000	13.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		266.00000	254,000	13.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		494.00000	516,000	13.17	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		220.00000	211,000	13.17	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.25920	12.23980		14.78	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		233.00000	229,000	17.47	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,443.00000	1,420,000	17.47	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		226.00000	222,000	17.58	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,486.00000	1,463,000	17.58	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		240.00000	237,000	17.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,400.00000	1,378,000	17.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,030.00000	1,053,000	13.33	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		140.00000	144,000	13.33	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			0.09240	0.09220		20.12	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		272.00000	283,000	16.45	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		52.00000	43,000	16.45	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		6.00000	6,000	20.12	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		786.00000	766,000	20.12	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,221.00000	1,240,000	24.69	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		1.00000	0,000	24.69	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09380	0.09340		19.13	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		62.00000	64,000	21.34	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,522.00000	1,484,000	21.34	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		21.00000	21,000	23.82	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,481.00000	2,441,000	23.82	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		202.00000	213,000	18.63	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		662.00000	633,000	18.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.95600	9.97070		11.43	11,150,720.00	1,120	22,489.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		55.00000	48,000	12.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		184.00000	192,000	12.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		42.00000	37,000	12.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		221.00000	231,000	12.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		71.00000	62,000	11.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		150.00000	156,000	11.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		922.00000	907,000	17.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		1.00000	1,000	17.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		24.00000	21,000	12.78	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	10.25	Put		303.00000	315,000	12.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		214.00000	200,000	12.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		43.00000	44,000	12.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		972.00000	957,000	18.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1.00000	1,000	18.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		143.00000	130,000	11.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		72.00000	74,000	11.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		4.00000	3,000	14.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		633.00000	647,000	14.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		2.00000	2,000	16.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		781.00000	796,000	16.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		18.00000	16,000	13.00	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		347.00000	360,000	13.00	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1.00000	1,000	19.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,130.00000	1,145,000	19.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		0.00000	0,000	21.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,529.00000	1,544,000	21.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1.00000	1,000	17.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		930.00000	945,000	17.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	0,000	23.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,779.00000	1,794,000	23.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		1.00000	1,000	18.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		980.00000	995,000	18.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		431.00000	415,000	13.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		10.00000	9,000	13.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		0.00000	0,000	20.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,329.00000	1,344,000	20.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		2.00000	2,000	16.73	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		831.00000	846,000	16.73	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		1,030.00000	1,045,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1.00000	1,000	18.36	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,629.00000	1,644,000	22.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		0.00000	0,000	22.29	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		90.00000	80,000	11.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		119.00000	124,000	11.65	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		113.00000	101,000	11.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		92.00000	95,000	11.43	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.09500	10.09720		12.92	29,275,500.00	2,900	29,520.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		179.00000	179,000	13.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		482.00000	484,000	13.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		166.00000	166,000	13.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		519.00000	521,000	13.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		193.00000	193,000	13.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		446.00000	448,000	13.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		412.00000	413,000	13.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		209.00000	208,000	13.52	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		448.00000	446,000	12.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		151.00000	151,000	12.66	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		587.00000	584,000	12.48	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		90.00000	89,000	12.48	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			10.23760	10.25040		13.73	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		265.00000	259,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		740.00000	747,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		249.00000	244,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		774.00000	782,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		281.00000	275,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		706.00000	713,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		905.00000	894,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		105.00000	106,000	13.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.64090	10.65120		14.10	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		558.00000	543,000	15.41	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,400.00000	1,395,000	15.41	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		546.00000	532,000	15.48	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,438.00000	1,434,000	15.48	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		570.00000	555,000	15.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,362.00000	1,357,000	15.33	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			422.65400	422.25600			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			428.91000	428.51000			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			385.03500	384.77900			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			390.73400	390.47800			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.57930	7.52700		15.23	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		41.00000	47,000	18.68	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		614.00000	568,000	18.68	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		37.00000	42,000	19.03	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.15	Put		660.00000	613,000	19.03	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Call		46.00000	53,000	18.32	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Put		569.00000	524,000	18.32	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry			7.55540	7.50310		15.03	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Call		30.00000	36,000	17.76	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Put		427.00000	381,000	17.76	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		25.00000	30,000	18.15	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		472.00000	425,000	18.15	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		36.00000	43,000	17.37	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		383.00000	338,000	17.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.09880	8.06590		11.20	0.00	0	16,184.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		817.00000	849,000	18.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		1.00000	0,000	18.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		767.00000	799,000	18.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	0,000	18.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		866.00000	899,000	18.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	0,000	18.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		667.00000	700,000	17.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		1.00000	1,000	17.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,116.00000	1,149,000	18.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	18.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		326.00000	355,000	13.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		10.00000	6,000	13.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		618.00000	650,000	16.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		2.00000	1,000	16.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,066.00000	1,099,000	18.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	18.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,866.00000	1,899,000	18.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	18.60	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		194.00000	220,000	12.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		28.00000	21,000	12.47	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.12080	8.07850		12.11	0.00	0	8,315.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		487.00000	522,000	12.06	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		59.00000	51,000	12.06	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		449.00000	481,000	12.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		71.00000	60,000	12.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		528.00000	563,000	12.09	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		50.00000	42,000	12.09	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.14590	8.11440		12.57	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		253.00000	265,000	12.79	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		375.00000	356,000	12.79	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		235.00000	247,000	12.92	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		407.00000	388,000	12.92	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		271.00000	285,000	12.67	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		343.00000	326,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.16880	9.16570		15.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,135.00000	2,138,000	14.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		269.00000	269,000	14.44	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		2,096.00000	2,099,000	14.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		280.00000	280,000	14.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,178.00000	2,181,000	14.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		262.00000	262,000	14.56	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.63380	7.60280		12.28	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		114.00000	131,000	12.68	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		61.00000	47,000	12.68	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		85.00000	100,000	12.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		82.00000	66,000	12.48	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		147.00000	167,000	12.87	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		44.00000	33,000	12.87	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.71930	7.67830		11.43	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		71.00000	74,000	13.20	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		543.00000	505,000	13.20	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		64.00000	66,000	13.40	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		586.00000	547,000	13.40	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		79.00000	83,000	13.01	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		501.00000	464,000	13.01	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.02800	0.02520			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.22780	0.24640			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.02510	0.02260			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.03700	0.03460			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			0.05560	0.04890			0.00	0	5,670.00
CHF / R	On	19/03/2012			8.25350	8.27230		13.99	0.00	0	6,532.00
CHF / R	On	19/03/2012	8.60	Call		20.00000	13,000	14.97	0.00	0	0.00
CHF / R	On	19/03/2012	8.60	Put		348.00000	360,000	14.97	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Call		15.00000	9,000	15.11	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Put		393.00000	406,000	15.11	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Call		26.00000	18,000	14.83	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Put		304.00000	315,000	14.83	0.00	0	0.00
CHF / R	On	18/06/2012			8.37300	8.38220		15.33	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Call		103.00000	91,000	17.78	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Put		821.00000	818,000	17.78	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Call		96.00000	84,000	17.95	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Put		864.00000	861,000	17.95	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Call		110.00000	98,000	17.62	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Put		778.00000	775,000	17.62	0.00	0	0.00
CHF / R	On	17/09/2012			8.49740	8.51750		16.09	0.00	0	25.00
CHF / R	On	17/09/2012	8.75	Call		323.00000	312,000	16.80	0.00	0	0.00
CHF / R	On	17/09/2012	8.75	Put		556.00000	565,000	16.80	0.00	0	0.00
CHF / R	On	17/09/2012	8.80	Call		309.00000	297,000	16.94	0.00	0	0.00
CHF / R	On	17/09/2012	8.80	Put		592.00000	600,000	16.94	0.00	0	0.00
CHF / R	On	17/09/2012	8.70	Call		339.00000	328,000	16.65	0.00	0	0.00
CHF / R	On	17/09/2012	8.70	Put		522.00000	531,000	16.65	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			386.01200	385.76900			0.00	0	215.00
GOVI	On	03/05/2012	GOVI	382.00	Call		37,690.00000	40,120,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		37,590.00000	40,020,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		37,790.00000	40,220,000		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			391.72400	391.48300			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		14,830.00000	17,240,000		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		14,730.00000	17,140,000		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		14,930.00000	17,340,000		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			171.21500	170.98800			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.74900	173.52000			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			462.84800	462.54300			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			471.26100	471.02000			0.00	0	152.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.62000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.68000	5.68000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.72000	5.72000			0.00	0	0.00
JIBAR F	On	15/08/2012	Jibar Tradeable Future			5.76000	5.76000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.83000	5.82000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			6.00000	5.98000			0.00	0	940.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.17000	6.17000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.36000	6.34000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.55000	6.52000			0.00	0	1,700.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			6.74000	6.71000			0.00	0	2,000.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.28300	6.26510		11.37	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		55.00000	62,000	11.61	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		74.00000	63,000	11.61	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		51.00000	58,000	11.67		0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		80.00000	69,000	11.67		0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		59.00000	67,000	11.54		0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		68.00000	58,000	11.54		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.33640	6.31020		11.19		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		158.00000	173,000	11.26		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		148.00000	137,000	11.26		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		137.00000	147,000	11.19		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		177.00000	161,000	11.19		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		186.00000	202,000	11.32		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		126.00000	116,000	11.32		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			6.72200	6.73300		3.21		13,298,879.63	109	10,935.00
R157 On	03/05/2012	Bond Future	8.25	Call		4,909.00000	4,946,000	3.49		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.25	Put		1.00000	1,000	3.49		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.30	Call		5,066.00000	5,103,000	3.49		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.30	Put		0.00000	1,000	3.49		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.20	Call		4,752.00000	4,788,000	3.49		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.20	Put		2.00000	1,000	3.49	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,746.00000	1,713,000	3.12	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		128.00000	131,000	3.12	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		328.00000	335,000	3.17	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,105.00000	1,076,000	3.17	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		677.00000	691,000	3.21	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		621.00000	598,000	3.21	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.78800	6.80000		3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,793.00000	3,823,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		177.00000	170,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,923.00000	3,954,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		159.00000	153,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,663.00000	3,693,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		195.00000	188,000	3.85	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.84300	6.85800		3.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,637.00000	1,657,000	3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,237.00000	1,214,000	3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,717.00000	1,738,000	3.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,176.00000	1,155,000	3.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,558.00000	1,578,000	3.67	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,298.00000	1,276,000	3.67	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.87700	6.89500		3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,326.00000	1,345,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,698.00000	1,671,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,390.00000	1,410,000	3.22	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.80	Put		1,633.00000	1,607,000	3.22	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,266.00000	1,285,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,766.00000	1,739,000	3.21	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.33600	8.34800		11.85	0.00	0	27,898.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,481.00000	6,563,000	12.55	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		564.00000	533,000	12.55	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,849.00000	6,934,000	12.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		496.00000	468,000	12.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,117.00000	6,197,000	12.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		638.00000	605,000	12.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,153.00000	5,053,000	11.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		824.00000	837,000	11.63	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,170.00000	3,086,000	11.82	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,764.00000	1,793,000	11.82	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,202.00000	3,252,000	12.08	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,783.00000	1,720,000	12.08	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,410.00000	5,484,000	12.41	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		816.00000	777,000	12.41	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.41000	8.42100		15.10	0.00	0	10.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,289.00000	6,338,000	15.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.75	Put		3,304.00000	3,251,000	15.33	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,564.00000	6,615,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,135.00000	3,084,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,019.00000	6,066,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,480.00000	3,426,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,467.00000	5,397,000	14.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,871.00000	3,903,000	14.97	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,807.00000	5,853,000	15.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,627.00000	3,572,000	15.25	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,212.00000	9,127,000	14.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,865.00000	1,881,000	14.68	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,485.00000	8,402,000	14.73	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,140.00000	2,159,000	14.73	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,344.00000	6,393,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,270.00000	3,217,000	15.34	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.47700	8.48900		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,044.00000	7,097,000	14.91	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,709.00000	4,653,000	14.91	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,299.00000	7,353,000	14.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,524.00000	4,469,000	14.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,793.00000	6,844,000	14.87	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,900.00000	4,842,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.54200	8.55400		14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,537.00000	6,583,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,020.00000	6,959,000	14.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.55	Call		6,763.00000	6,810,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,799.00000	6,739,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,324.00000	6,368,000	14.92	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,256.00000	7,193,000	14.92	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.32294	215.34797			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		348.00000	323,000		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		298.00000	273,000		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		398.00000	373,000		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			253.36206	253.37426			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		2,374.00000	2,362,000		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		2,324.00000	2,312,000		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		2,424.00000	2,412,000		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			6.08200	6.08700		2.34	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,033.00000	4,046,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,151.00000	4,164,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,915.00000	3,927,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.09100	6.09700		2.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,154.00000	3,166,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		45.00000	43,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,257.00000	3,269,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		39.00000	38,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,051.00000	3,063,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		51.00000	49,000	2.83	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.06600	6.07500		2.48	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,401.00000	1,412,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		542.00000	535,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,469.00000	1,480,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		510.00000	502,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,335.00000	1,345,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		577.00000	568,000	2.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.97900	5.99000		2.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	6.25	Call		1,147.00000	1,157,000	2.19	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		684.00000	674,000	2.19	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,202.00000	1,212,000	2.20	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		650.00000	640,000	2.20	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,093.00000	1,103,000	2.18	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		719.00000	709,000	2.18	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			190.10746	189.21712			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	107,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		783.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	57,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		833.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	157,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		733.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.31200	7.31800		5.61	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,179.00000	6,205,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		7.00000	6,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,385.00000	6,411,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		6.00000	5,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,973.00000	5,999,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		9.00000	8,000	6.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	7.00	Put		1,853.00000	1,827,000	5.53	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		418.00000	419,000	5.53	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,400.00000	1,376,000	5.58	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		645.00000	648,000	5.58	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,315.00000	1,323,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		726.00000	708,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,415.00000	2,431,000	5.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		285.00000	275,000	5.87	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.38900	7.39500		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,062.00000	5,079,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		460.00000	451,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,229.00000	5,246,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		425.00000	416,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,897.00000	4,914,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		498.00000	489,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.45900	7.46700		6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,942.00000	2,957,000	6.85	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,792.00000	1,775,000	6.85	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,064.00000	3,079,000	6.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,713.00000	1,695,000	6.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,822.00000	2,837,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,874.00000	1,857,000	6.83	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.52300	7.53200		6.37	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,031.00000	1,038,000	6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,136.00000	5,108,000	6.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.55	Call		1,087.00000	1,094,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,988.00000	4,960,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		981.00000	987,000	6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,290.00000	5,261,000	6.17	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.61400	7.62000		6.88	0.00	0	3,146.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,705.00000	5,733,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		46.00000	43,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,938.00000	5,966,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		38.00000	35,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,473.00000	5,500,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		56.00000	52,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,479.00000	3,448,000	6.68	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		199.00000	199,000	6.68	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,583.00000	1,592,000	7.02	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		911.00000	889,000	7.02	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.69500	7.70100		8.61	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,803.00000	4,820,000	9.03	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		897.00000	884,000	9.03	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,986.00000	5,003,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		841.00000	828,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,623.00000	4,639,000	9.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		956.00000	941,000	9.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future			7.76800	7.77500		8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,432.00000	3,445,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,352.00000	2,331,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,571.00000	3,585,000	8.47	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,253.00000	2,233,000	8.47	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,295.00000	3,308,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,454.00000	2,433,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.83500	7.84300		8.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,673.00000	3,688,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,947.00000	2,925,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,802.00000	3,819,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,846.00000	2,826,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,545.00000	3,560,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,049.00000	3,027,000	8.38	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.95600	5.97300		1.46	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,419.00000	2,447,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,497.00000	2,525,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,341.00000	2,369,000	1.61	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.95200	5.97100		1.52	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,767.00000	1,792,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		25.00000	23,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,831.00000	1,856,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		21.00000	20,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,704.00000	1,728,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		29.00000	27,000	1.64	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.87100	5.89800		1.35	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		527.00000	543,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		410.00000	395,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		560.00000	577,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		385.00000	371,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		495.00000	511,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		435.00000	420,000	1.37	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.63800	5.67600		1.02	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		580.00000	600,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		289.00000	275,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		608.00000	629,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		273.00000	259,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		551.00000	571,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		305.00000	291,000	1.06	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.84400	7.86600		8.13	0.00	0	24,915.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.75	Call		4,908.00000	5,017,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		142.00000	129,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,147.00000	5,257,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		120.00000	108,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,670.00000	4,776,000	8.76	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		166.00000	149,000	8.76	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,818.00000	2,717,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		468.00000	490,000	8.00	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,024.00000	1,937,000	8.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		813.00000	848,000	8.09	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,757.00000	1,820,000	8.30	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,015.00000	955,000	8.30	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,877.00000	2,963,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		499.00000	463,000	8.49	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.92700	7.94900		10.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,237.00000	5,320,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,029.00000	993,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,430.00000	5,515,000	10.70	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		967.00000	933,000	10.70	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,046.00000	5,127,000	10.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,094.00000	1,056,000	10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.99800	8.02200		9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,826.00000	3,893,000	10.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,639.00000	2,580,000	10.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,976.00000	4,044,000	10.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.30	Put		2,531.00000	2,473,000	10.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,679.00000	3,744,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,751.00000	2,690,000	10.01	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.06600	8.09200		9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,115.00000	4,183,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,317.00000	3,252,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,255.00000	4,325,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,206.00000	3,143,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,976.00000	4,043,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,429.00000	3,364,000	9.97	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.93900	7.95000		9.37	0.00	0	9,085.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,117.00000	6,176,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		90.00000	83,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,377.00000	6,437,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		75.00000	69,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,857.00000	5,915,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		105.00000	97,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,200.00000	3,141,000	9.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		455.00000	462,000	9.11	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,316.00000	2,262,000	9.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	7.70	Call		803.00000	815,000	9.21	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,765.00000	1,792,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,169.00000	1,130,000	9.41	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,938.00000	2,978,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		581.00000	555,000	9.64	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.01400	8.02500		11.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,371.00000	5,411,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,254.00000	1,230,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,575.00000	5,615,000	11.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,183.00000	1,158,000	11.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,171.00000	5,209,000	11.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,330.00000	1,304,000	11.87	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.08300	8.09600		11.44	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,946.00000	3,981,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,073.00000	3,034,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,104.00000	4,139,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,950.00000	2,911,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,791.00000	3,825,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,201.00000	3,160,000	11.57	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.14900	8.16200		11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,607.00000	3,637,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,512.00000	4,470,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,745.00000	3,775,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,369.00000	4,327,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,478.00000	3,507,000	11.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.95	Put		4,664.00000	4,621,000	11.03	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.80500	8.81600		16.97	1,054,510.24	14	2,033.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,922.00000	2,959,000	17.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,497.00000	1,447,000	17.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,159.00000	3,199,000	17.34	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,354.00000	1,307,000	17.34	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,693.00000	2,728,000	17.22	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,651.00000	1,599,000	17.22	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.87100	8.88200		20.80	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,690.00000	5,731,000	21.42	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,917.00000	2,872,000	21.42	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,914.00000	5,957,000	21.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,777.00000	2,734,000	21.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,469.00000	5,509,000	21.36	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,063.00000	3,017,000	21.36	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.93300	8.94400		21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,360.00000	5,396,000	21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,932.00000	4,884,000	21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,556.00000	5,593,000	21.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.05	Put		4,749.00000	4,702,000	21.29	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,172.00000	5,207,000	21.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,126.00000	5,076,000	21.21	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.99300	9.00500		20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,053.00000	6,093,000	20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,091.00000	6,040,000	20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,243.00000	6,285,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,903.00000	5,854,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,872.00000	5,911,000	20.74	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,291.00000	6,239,000	20.74	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			140.58863	140.59503			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,595.00000	1,589,000		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		1,545.00000	1,539,000		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		1,645.00000	1,639,000		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			118.47122	118.53597			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		336.00000	271,000		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		286.00000	221,000		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		386.00000	321,000		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			116.01612	116.02184			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		722.00000	716,000		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		672.00000	666,000		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		772.00000	766,000		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			8.71600	8.73200		15.17	13,007,345.28	152	1,126.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,754.00000	4,842,000	15.73	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		729.00000	688,000	15.73	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,047.00000	5,138,000	15.79	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		649.00000	611,000	15.79	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,467.00000	4,551,000	15.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.20	Put		818.00000	773,000	15.67	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.78500	8.80100		18.57	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,162.00000	6,233,000	19.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,704.00000	2,648,000	19.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,401.00000	6,473,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,572.00000	2,516,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,927.00000	5,995,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,844.00000	2,784,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.85100	8.86800		18.94	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,789.00000	5,854,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,764.00000	4,695,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,996.00000	6,063,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,587.00000	4,521,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,585.00000	5,648,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,946.00000	4,875,000	19.13	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.91700	8.93500		18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,377.00000	6,445,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,877.00000	5,805,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,576.00000	6,645,000	18.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,694.00000	5,624,000	18.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,187.00000	6,253,000	18.46	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,071.00000	5,998,000	18.46	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:On		28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.19760	1.18890		15.21	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		112.00000	145,000	15.21	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		223.00000	169,000	15.21	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		21.00000	29,000	17.32	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		632.00000	553,000	17.32	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		420.00000	495,000	15.06	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		31.00000	19,000	15.06	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.21200	1.20160		15.74	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		698.00000	776,000	15.21	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		182.00000	156,000	15.21	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		420.00000	475,000	15.74	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		404.00000	355,000	15.74	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,083.00000	1,176,000	15.14	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		67.00000	56,000	15.14	0.00	0	0.00

<b>Total for Derivatives :</b>										<b>271,058,788.75</b>	<b>30,010</b>	<b>1,160,534.00</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		1,000,000,000,000.00		10,000,000	5,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	15,114,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,833,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000		60,000,000,000.00		600,000	300,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	2,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
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	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
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	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			213,700,000,000.00	2,137,000	7,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			284,200,000,000.00	2,842,000	7,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			49,400,000,000.00	494,000	494,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	1,200,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL154	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160	On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		200,000,000,000.00		2,000,000	16,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	20,000,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
BCP54LOn	07/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BCP55LOn	23/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BCP56LOn	17/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0202On	31/12/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			0.00	0	12,000,000.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		400,000,000,000.00	4,000,000	4,000,000	33,403,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN152On 20/08/2013 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
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 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
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
CLN187On	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN203	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
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
CLN219	On	20/10/2016			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
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN40	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
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
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN99	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
CLNF01	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	2,801,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	100,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
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
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			644,900,000,000.00	6,449,000	78,657,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			1,045,800,000,000.00	10,458,000	123,407,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	18,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			560,000,000,000.00	5,600,000	2,800,000.00
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			600,000,000,000.00	6,000,000	3,000,000.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ169L	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ171L <sub>On</sub>	16/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ172L <sub>On</sub>	17/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ173L <sub>On</sub>	29/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01 <sub>On</sub>	18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02 <sub>On</sub>	01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS04 <sub>On</sub>	22/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A <sub>On</sub>	17/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B <sub>On</sub>	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C <sub>On</sub>	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 <sub>On</sub>	17/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 <sub>On</sub>	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 <sub>On</sub>	17/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 <sub>On</sub>	17/08/2013	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
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			157,600,000,000.00	1,576,000	79,403,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			16,742,500,000.00	1,810,000	497,855,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			217,660,000,000.00	21,766,000	289,822,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			6,515,500,000.00	830,000	62,453,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			590,625,000,000.00	78,750,000	286,390,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,136,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,000,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC100	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	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		200,000,000,000.00	2,000,000	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC59	On	14/07/2012	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
FRC79	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
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS57	On	23/07/2012	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
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			0.00	0	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			303,400,000,000.00	3,034,000	3,034,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX On 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	11.00
GPT11 On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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	27,000,000.00
GPT2A On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 On 25/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		558,500,000,000.00	5,585,000	32,585,000.00	
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	18,800,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	100,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00



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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		100,000,000,000.00		1,000,000	1,000,000.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND246	On	13/11/2012			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
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			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING134	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
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			0.00	0	1,500,000.00
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			40,000,000,000.00	400,000	200,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	112,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			195,000,000,000.00	1,950,000	650,000.00
IV07	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
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
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000		100,000,000.00	1,000,000.00	1,000,000	1,000,000.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000		17,040,000,000,000.00		170,400,000	80,200,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		1,500,000,000,000.00		15,000,000	17,500,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	39,500,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	05/03/2012	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
N4A111On	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
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
N4D68LOn	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
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		293,700,000,000.00		2,937,000	22,500,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		60,000,000,000.00		600,000	300,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		180,000,000,000.00		1,800,000	450,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			377,000,000,000.00	3,770,000	10,000,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED11	On	17/09/2015			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
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	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		30,000,000,000,000.00		300,000,000	70,000,000.00
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	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	16,200,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		800,000,000,000.00		8,000,000	209,226,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03L	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			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
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000		17,400,000,000,000.00	174,000,000		0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.66000	6.67000		72,914,368,763,880.00	10,948,103,418		16,639,841,890.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.28000	8.29000			43,918,236,847,800.00	5,304,134,885	9,903,141,975.00
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			219.55586	219.54552			3,917,759,596,068.92	17,844,022	1,239,654,170.00
R197	On	07/12/2023	Spot Bond			2.12000	2.12000			6,955,817,520.00	3,281,046	276,246,900.00
R201	On	21/12/2014	Spot Bond			6.05000	6.05500			8,384,691,025,150.00	1,385,899,343	3,528,381,274.00
R202	On	07/12/2033	Spot Bond			2.28000	2.31000			511,756,579,200.00	224,454,640	1,510,736,900.00
R203	On	15/09/2017	Spot Bond			7.25000	7.25500			11,857,122,373,750.00	1,635,465,155	5,828,164,179.00
R204	On	21/12/2018	Spot Bond			7.55000	7.55500			15,051,668,893,950.00	1,993,598,529	3,901,162,911.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.92000	5.93500			24,154,427,201,600.00	4,080,139,730	5,226,645,730.00
R207	On	15/01/2020	Spot Bond			7.78000	7.80000			45,669,020,104,440.00	5,870,053,998	8,203,876,900.00
R208	On	31/03/2021	Spot Bond			7.88000	7.89000			27,208,686,921,880.00	3,452,879,051	6,592,793,556.00
R209	On	31/03/2036	Spot Bond			8.75500	8.76500			18,548,741,011,055.00	2,118,645,461	13,128,599,461.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			2.30000	2.30000			1,211,152,521,900.00	526,588,053	1,052,238,900.00
R211	On	31/01/2017	Spot Bond			0.83000	0.82000			553,026,031,090.00	666,296,423	2,105,757,000.00
R212	On	31/01/2022	Spot Bond			2.08000	2.08000			1,353,832,588,160.00	650,881,052	1,052,897,700.00
R213	On	28/02/2031	Spot Bond			8.66500	8.68000			21,074,874,723,930.00	2,432,184,042	2,440,965,264.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			19,201,689,000,000.00	2,954,106,000	2,570,185,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R337C	On	21/06/2020	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
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
RCSB0	On	16/03/2014	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
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
RDFC0	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
SBK14	On	01/12/2017	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
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	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			214,500,000,000.00	2,145,000	3,381,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			3,450,000,000.00	600,000	300,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			285,000,000,000.00	2,850,000	5,850,000.00
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	2,000,000.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	20,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			600,000,000,000.00	6,000,000	3,000,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN890On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN891	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN892	On	05/03/2012	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	501,000,000.00
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	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	3,000,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		203,400,000,000.00		2,034,000	1,019,034,000.00
TN20	On	17/09/2020			100.00000	100.00000		942,100,000,000.00		9,421,000	270,463,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	48,500,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	680,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041 On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042 On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2 On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4 On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5 On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2 On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3 On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2 On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3 On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002 On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD003 On 28/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0 On 09/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			34,100,000,000.00	341,000	47,376,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>405,075,303,001,374.00</b>	<b>45,255,333,848</b>	<b>93,669,379,721.00</b>
<b>Grand Total:</b>							<b>405,075,574,060,163.00</b>	<b>15,255,363,858</b>	<b>93,670,540,255.00</b>