

# Daily MTM Report

Daily summary for: 13/01/2012

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			8.24550	8.11730		16.17	146,275,170.00	17,740	238,957.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		1,087.00000	1,213,000	17.67	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		6.00000	4,000	17.67	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		1,038.00000	1,164,000	17.34	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		7.00000	5,000	17.34	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		1,136.00000	1,263,000	18.01	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		5.00000	4,000	18.01	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		1,123.00000	1,249,000	17.92	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		6.00000	4,000	17.92	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		975.00000	1,100,000	16.91	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		8.00000	5,000	16.91	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		878.00000	1,002,000	16.24	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		11.00000	7,000	16.24	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,320.00000	1,447,000	19.26	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		3.00000	2,000	19.26	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		926.00000	1,051,000	16.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		9.00000	6,000	16.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,370.00000	1,497,000	19.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		3.00000	2,000	19.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		603.00000	714,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		36.00000	19,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		318.00000	387,000	15.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		151.00000	92,000	15.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		736.00000	855,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		19.00000	10,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		174.00000	205,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		357.00000	260,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,420.00000	1,547,000	19.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		3.00000	2,000	19.93	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		160.00000	188,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		393.00000	293,000	16.79	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,271.00000	1,398,000	18.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		4.00000	3,000	18.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		291.00000	355,000	15.24	0.00	0	4,250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		174.00000	110,000	15.24	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,024.00000	1,150,000	17.25	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		7.00000	5,000	17.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,469.00000	1,597,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	2,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		691.00000	807,000	14.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		24.00000	12,000	14.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		206.00000	246,000	15.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		289.00000	201,000	15.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		377.00000	457,000	14.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		110.00000	62,000	14.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,073.00000	1,199,000	17.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		6.00000	4,000	17.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,519.00000	1,647,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		2.00000	2,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		410.00000	497,000	14.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		93.00000	52,000	14.71	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		267.00000	325,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		200.00000	130,000	15.43	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		347.00000	421,000	14.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		130.00000	76,000	14.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		224.00000	271,000	15.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		257.00000	176,000	15.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		783.00000	904,000	15.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		16.00000	9,000	15.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		829.00000	953,000	15.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		12.00000	8,000	15.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,221.00000	1,348,000	18.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		4.00000	3,000	18.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		480.00000	580,000	14.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		63.00000	35,000	14.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		243.00000	297,000	15.61	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		226.00000	152,000	15.61	111,264.00	732	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		647.00000	760,000	14.88	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		30.00000	15,000	14.88	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,718.00000	1,846,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,968.00000	2,096,000	23.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	1,000	23.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		561.00000	669,000	14.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		44.00000	24,000	14.82	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		189.00000	224,000	16.17	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		322.00000	229,000	16.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,918.00000	2,046,000	23.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	1,000	23.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,172.00000	1,298,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		5.00000	3,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		444.00000	538,000	14.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		77.00000	43,000	14.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		147.00000	172,000	17.10	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		430.00000	327,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,669.00000	1,796,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		2.00000	1,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		520.00000	624,000	14.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		53.00000	29,000	14.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,569.00000	1,696,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		2.00000	1,000	20.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,619.00000	1,746,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		2.00000	1,000	21.24	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,768.00000	1,896,000	22.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	1,000	22.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,018.00000	2,146,000	23.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		1.00000	1,000	23.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		136.00000	158,000	17.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		469.00000	363,000	17.41	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		125.00000	145,000	17.72	0.00	0	8,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		508.00000	400,000	17.72	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		80.00000	89,000	19.63	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		763.00000	644,000	19.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		943.00000	821,000	20.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		60.00000	66,000	20.94	0.00	0	6,700.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		107.00000	122,000	18.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		590.00000	477,000	18.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		99.00000	112,000	18.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		632.00000	517,000	18.64	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		719.00000	601,000	19.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		86.00000	96,000	19.30	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		675.00000	558,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		92.00000	103,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,177.00000	1,052,000	22.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		44.00000	47,000	22.50	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,416.00000	1,289,000	24.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		33.00000	34,000	24.00	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.35580	8.22660		18.05	28,677,105.60	3,432	39,785.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,030.00000	1,142,000	16.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		53.00000	36,000	16.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		987.00000	1,096,000	16.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		60.00000	40,000	16.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,075.00000	1,188,000	16.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		48.00000	32,000	16.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		461.00000	508,000	16.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		334.00000	252,000	16.99	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		15.00000	10,000	17.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,492.00000	1,616,000	17.44	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		318.00000	344,000	18.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		591.00000	488,000	18.69	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		278.00000	298,000	19.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		701.00000	592,000	19.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		255.00000	272,000	19.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		778.00000	666,000	19.74	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,256.00000	1,376,000	16.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		29.00000	20,000	16.89	40,000.00	2,000	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		822.00000	918,000	15.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		95.00000	62,000	15.78	0.00	0	4,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		507.00000	560,000	16.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		280.00000	204,000	16.56	408,000.00	2,000	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		0.00000	460,000	17.41	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	8.20	Put		0.00000	304,000	17.41	80,256.00	264	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.46680	8.33600		18.77	2,963,380.00	350	6,256.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,218.00000	1,326,000	16.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		82.00000	59,000	16.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,177.00000	1,282,000	16.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		91.00000	65,000	16.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,261.00000	1,370,000	16.45	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		75.00000	53,000	16.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		99.00000	72,000	16.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,135.00000	1,239,000	16.33	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,090.00000	973,000	20.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		326.00000	340,000	20.98	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		727.00000	790,000	16.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		291.00000	223,000	16.78	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		449.00000	476,000	19.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		713.00000	609,000	19.28	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,171.00000	1,053,000	21.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		307.00000	320,000	21.32	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		858.00000	748,000	19.96	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		394.00000	415,000	19.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.57500	8.44200		19.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		993.00000	1,063,000	16.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		251.00000	188,000	16.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		964.00000	1,031,000	16.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		272.00000	206,000	16.57	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	14/12/2012	Foreign Exchange Future	7.65	Call		1,023.00000	1,100,000	16.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		231.00000	175,000	16.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		388.00000	306,000	17.25	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		830.00000	881,000	17.25	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,116.00000	999,000	20.89	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		458.00000	474,000	20.89	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.66680	8.53280		19.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		990.00000	1,040,000	17.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		407.00000	323,000	17.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		965.00000	1,012,000	17.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		432.00000	345,000	17.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,015.00000	1,068,000	17.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		382.00000	301,000	17.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,149.00000	1,028,000	20.66	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		582.00000	595,000	20.66	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		919.00000	960,000	17.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		486.00000	393,000	17.58	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.88840	8.75680		19.70	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		924.00000	933,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,145.00000	1,023,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		908.00000	916,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,179.00000	1,056,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		940.00000	950,000	19.76	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,111.00000	990,000	19.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.41710	9.29010		20.30	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,620.00000	1,621,000	18.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		830.00000	704,000	18.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,603.00000	1,602,000	18.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		863.00000	735,000	18.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,638.00000	1,641,000	17.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		798.00000	674,000	17.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		543.00000	456,000	17.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,833.00000	1,873,000	17.14	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.49120	10.36420		21.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,259.00000	2,253,000	19.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,095.00000	962,000	19.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,241.00000	2,234,000	19.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,127.00000	993,000	19.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,276.00000	2,272,000	19.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,062.00000	931,000	19.58	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.24550	8.11730			16.17	0.00	0	796.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			60,327.00000	71,393,000	14.85	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			3,597.00000	1,843,000	14.85	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			56,097.00000	66,851,000	14.82	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			4,367.00000	2,301,000	14.82	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			64,668.00000	76,013,000	14.88	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			2,938.00000	1,463,000	14.88	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			28,821.00000	20,093,000	15.99	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			20,551.00000	24,643,000	15.99	0.00	0	80.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.35580	8.22660		18.05	41,779.00	5	83.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			36,505.00000	39,726,000	18.05	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			48,845.00000	39,146,000	18.05	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			34,855.00000	37,843,000	18.27	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			52,195.00000	42,263,000	18.27	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			38,243.00000	41,707,000	17.84	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			45,583.00000	36,127,000	17.84	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future				12.60770	12.44270		13.75	882,539.00	70	10,836.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call			1,024.00000	1,181,000	15.23	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put			31.00000	23,000	15.23	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call			977.00000	1,133,000	14.92	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put			34.00000	25,000	14.92	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call			1,072.00000	1,230,000	15.54	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put			29.00000	22,000	15.54	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call			930.00000	1,085,000	14.62	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put			37.00000	27,000	14.62	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Call			618.00000	753,000	12.46	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Put			75.00000	45,000	12.46	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Call			1,458.00000	1,619,000	17.49	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Put			15.00000	11,000	17.49	0.00	0	768.00
£ / R On	19/03/2012	Foreign Exchange Future	11.80	Call			701.00000	846,000	13.08	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.80	Put			58.00000	38,000	13.08	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	12.30	Call			363.00000	456,000	13.01	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	12.30	Put			220.00000	148,000	13.01	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	11.35	Call		1,119.00000	1,278,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		26.00000	20,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,555.00000	1,717,000	17.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		12.00000	9,000	17.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		791.00000	941,000	13.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		48.00000	33,000	13.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,360.00000	1,521,000	17.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		17.00000	13,000	17.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		545.00000	667,000	12.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		102.00000	59,000	12.28	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		581.00000	707,000	12.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		88.00000	49,000	12.16	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		255.00000	320,000	13.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		362.00000	262,000	13.63	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		576.00000	453,000	14.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		169.00000	211,000	14.72	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,172.00000	1,024,000	17.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		65.00000	82,000	17.20	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.76410	12.59810		15.33	0.00	0	2,835.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		926.00000	1,043,000	13.82	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		178.00000	129,000	13.82	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		891.00000	1,006,000	13.87	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		193.00000	142,000	13.87	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		961.00000	1,082,000	13.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		163.00000	118,000	13.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Future			12.92200	12.75330		17.58	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		523.00000	572,000	18.68	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,220.00000	1,100,000	18.68	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		511.00000	558,000	18.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,258.00000	1,136,000	18.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		536.00000	587,000	18.58	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,183.00000	1,065,000	18.58	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10720	0.10590		13.81	0.00	0	4,328.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,594.00000	1,723,000	18.03	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		4.00000	3,000	18.03	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		649.00000	755,000	13.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		59.00000	35,000	13.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,590.00000	2,720,000	22.27	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	22.27	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10880	0.10740		16.30	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		507.00000	548,000	17.87	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		567.00000	468,000	17.87	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		247.00000	258,000	20.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,307.00000	1,178,000	20.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,073.00000	1,175,000	16.27	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		133.00000	95,000	16.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.46190	10.40280		12.83	10,744,371.30	1,027	22,177.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		424.00000	447,000	12.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		121.00000	85,000	12.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		391.00000	412,000	12.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		138.00000	100,000	12.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		459.00000	484,000	12.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		106.00000	72,000	12.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,360.00000	1,416,000	16.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		7.00000	4,000	16.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		329.00000	345,000	12.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		176.00000	133,000	12.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		655.00000	694,000	13.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		52.00000	32,000	13.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,409.00000	1,465,000	16.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		6.00000	3,000	16.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		571.00000	606,000	12.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		68.00000	44,000	12.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		175.00000	178,000	13.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		372.00000	316,000	13.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		134.00000	135,000	14.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		481.00000	423,000	14.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		301.00000	315,000	12.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		198.00000	153,000	12.75	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		74.00000	74,000	15.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		771.00000	712,000	15.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		41.00000	41,000	17.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,138.00000	1,079,000	17.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		103.00000	103,000	14.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		600.00000	541,000	14.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		29.00000	29,000	18.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,376.00000	1,317,000	18.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		95.00000	95,000	14.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		642.00000	583,000	14.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		879.00000	927,000	13.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		26.00000	15,000	13.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		55.00000	55,000	16.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		952.00000	893,000	16.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		123.00000	124,000	14.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		520.00000	462,000	14.32	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		684.00000	625,000	15.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		87.00000	87,000	15.21	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,232.00000	1,174,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		35.00000	36,000	18.15	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.61030	10.54870		14.94	0.00	0	24,589.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		517.00000	513,000	14.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		368.00000	303,000	14.52	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		493.00000	488,000	14.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		394.00000	328,000	14.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		541.00000	539,000	14.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		342.00000	279,000	14.41	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.76340	10.69820		15.87	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		586.00000	584,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		613.00000	546,000	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		563.00000	560,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		640.00000	572,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		610.00000	609,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		587.00000	521,000	16.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.18440	11.11130		16.41	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		961.00000	906,000	16.85	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,343.00000	1,215,000	16.85	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		946.00000	890,000	16.92	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,378.00000	1,249,000	16.92	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		977.00000	922,000	16.78	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,309.00000	1,181,000	16.78	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			410.26200	411.60400			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			416.09900	417.45900			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			373.95600	374.99600			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			379.27700	380.33000			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.42450	8.33750		14.58	10,943,425.50	1,299	28,081.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,095.00000	1,179,000	17.43	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		8.00000	5,000	17.43	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,046.00000	1,130,000	17.08	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		9.00000	6,000	17.08	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,144.00000	1,229,000	17.78	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		7.00000	5,000	17.78	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		949.00000	1,031,000	16.39	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	7.40	Put		12.00000	7,000	16.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,391.00000	1,477,000	19.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		4.00000	3,000	19.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		627.00000	698,000	15.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		40.00000	24,000	15.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		900.00000	982,000	16.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		13.00000	8,000	16.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,341.00000	1,427,000	19.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		4.00000	3,000	19.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,138.00000	2,225,000	23.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	1,000	23.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		503.00000	566,000	14.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		66.00000	42,000	14.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.45860	8.37210		16.34	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		827.00000	887,000	16.14	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		105.00000	78,000	16.14	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		789.00000	846,000	16.12	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		117.00000	87,000	16.12	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		867.00000	928,000	16.16	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		95.00000	69,000	16.16	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.50060	8.41420		16.99	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		575.00000	602,000	16.66	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		397.00000	338,000	16.66	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		550.00000	576,000	16.73	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		422.00000	362,000	16.73	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	17/09/2012	Foreign Exchange Future	8.19	Call		600.00000	629,000	16.60	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		372.00000	315,000	16.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.45470	9.38290		17.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,452.00000	2,517,000	17.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		369.00000	362,000	17.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,411.00000	2,476,000	17.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		378.00000	371,000	17.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,493.00000	2,558,000	17.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		360.00000	353,000	17.31	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.03640	7.97240		11.57	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		450.00000	505,000	11.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		28.00000	19,000	11.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		406.00000	459,000	11.28	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		34.00000	23,000	11.28	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		495.00000	551,000	11.74	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		23.00000	15,000	11.74	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.12730	8.06280		12.43	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		248.00000	258,000	12.63	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		335.00000	281,000	12.63	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		231.00000	239,000	12.83	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		368.00000	312,000	12.83	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		266.00000	278,000	12.43	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		303.00000	251,000	12.43	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.32330	0.27570			0.00	0	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	30/03/2012			0.07070	0.10220			0.00	0	100,000.00
CF CAN	On	31/01/2012			0.20140	0.13770			0.00	0	12,500.00
CF CAN	On	29/02/2012			0.17060	0.13180			0.00	0	12,500.00
CF CAN	On	31/01/2012			0.00290	0.01410			0.00	0	19,481.00
CF CAN	On	29/02/2012			0.02170	0.04860			0.00	0	12,987.00
CHF / R	On	19/03/2012			8.64700	8.60230		14.52	0.00	0	25.00
CHF / R	On	19/03/2012	8.60	Call		213.00000	235,000	14.39	0.00	0	0.00
CHF / R	On	19/03/2012	8.60	Put		211.00000	188,000	14.39	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Call		194.00000	211,000	14.52	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Put		242.00000	214,000	14.52	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Call		237.00000	260,000	14.26	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Put		185.00000	163,000	14.26	0.00	0	0.00
CHF / R	On	18/06/2012			8.77950	8.73370		18.04	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Call		273.00000	306,000	19.20	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Put		639.00000	627,000	19.20	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Call		261.00000	293,000	19.39	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Put		677.00000	664,000	19.39	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Call		286.00000	321,000	19.00	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Put		602.00000	592,000	19.00	0.00	0	0.00
CRD1	On	02/02/2012			167.80200	167.29500			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	02/02/2012	GOVI			375.27900	376.31000			0.00	0	185.00
GOVI	On	02/02/2012	GOVI	369.00	Call		73,100.00000	62,790,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		73,000.00000	62,690,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		73,200.00000	62,890,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			380.61900	381.66300			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		3,370.00000	13,810,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		3,470.00000	13,910,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		3,270.00000	13,710,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			167.70300	167.71900			0.00	0	511.00
IGOV	On	03/05/2012	Index Future			170.08900	170.10500			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			455.20200	454.71000			0.00	0	88.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.60000	5.60000				0.00	0	101.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.62000	5.62000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.65000	5.65000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.72000	5.72000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.87000	5.87000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.08000	6.08000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.31000	6.31000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.57000	6.57000				0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.71000	6.71000				0.00	0	500.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	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
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.49900	6.44620		11.18	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call			225.00000	259,000	11.27	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put			63.00000	44,000	11.27	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call			218.00000	251,000	11.27	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put			66.00000	46,000	11.27	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	6.27	Call		232.00000	266,000	11.27	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		60.00000	41,000	11.27	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.54610	6.49500		13.98	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		352.00000	377,000	13.89	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		157.00000	131,000	13.89	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		323.00000	346,000	13.91	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		178.00000	150,000	13.91	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		382.00000	410,000	13.88	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		137.00000	114,000	13.88	0.00	0	0.00
OTH1 On	02/02/2012	Index Future			366.50000	367.57400			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	02/02/2012	Bond Future			6.80900	6.74400		3.61	0.00	0	10,961.00
R157 On	02/02/2012	Bond Future	8.50	Call		6,054.00000	5,823,000	3.73	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	3.73	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call		6,221.00000	5,990,000	3.73	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	3.73	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call		5,887.00000	5,656,000	3.73	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	02/02/2012	Bond Future	8.45	Put		0.00000	0,000	3.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		211.00000	112,000	3.57	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		904.00000	1,037,000	3.57	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,692.00000	2,919,000	3.45	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		5.00000	1,000	3.45	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,211.00000	983,000	3.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		127.00000	131,000	3.65	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,812.00000	2,018,000	3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		36.00000	11,000	3.50	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,178.00000	1,341,000	3.55	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		125.00000	57,000	3.55	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		332.00000	200,000	3.59	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		667.00000	767,000	3.59	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,667.00000	1,430,000	3.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		57.00000	51,000	3.66	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.90300	6.83200		3.98	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,662.00000	4,417,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		82.00000	72,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,810.00000	4,565,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		73.00000	63,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,515.00000	4,270,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		93.00000	83,000	4.25	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.96900	6.89000		4.17	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,864.00000	3,618,000	4.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		524.00000	520,000	4.48	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	02/08/2012	Bond Future	8.05	Call		3,980.00000	3,733,000	4.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		492.00000	487,000	4.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,747.00000	3,500,000	4.46	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		555.00000	550,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.04300	6.96000		4.34	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,950.00000	1,777,000	4.34	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,837.00000	1,898,000	4.34	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,026.00000	1,854,000	4.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,773.00000	1,834,000	4.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,877.00000	1,707,000	4.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,905.00000	1,969,000	4.33	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	02/02/2012	Bond Future			8.57000	8.53600		13.59	0.00	0	27,779.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,578.00000	4,184,000	13.94	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		373.00000	295,000	13.94	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,952.00000	4,564,000	13.97	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		307.00000	235,000	13.97	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,212.00000	3,814,000	13.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		449.00000	367,000	13.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,722.00000	7,997,000	13.08	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		61.00000	21,000	13.08	0.00	0	6,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	6.75	Put		18,487.00000	18,803,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,381.00000	5,581,000	13.25	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		234.00000	118,000	13.25	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		34,054.00000	33,739,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,829.00000	105,513,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	14.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.65800	8.62300		14.68	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,978.00000	5,560,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,610.00000	2,511,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,259.00000	5,838,000	14.91	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,455.00000	2,353,000	14.91	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,703.00000	5,287,000	14.83	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,774.00000	2,677,000	14.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future				8.70000		14.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,535.00000	517,000	14.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,088.00000	16,003,000	14.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,770.00000	565,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,879.00000	15,607,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,311.00000	477,000	14.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,311.00000	16,409,000	14.68	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.81500	8.77800		14.59	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,231.00000	5,852,000	14.59	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,478.00000	6,423,000	14.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.80	Call		6,456.00000	6,080,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,263.00000	6,211,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,019.00000	5,639,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,708.00000	6,652,000	14.56	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	02/02/2012	Bond Future			218.91230	218.91033			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		910.00000	912,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		860.00000	862,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		960.00000	962,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	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	02/02/2012	Bond Future			247.24377	247.22569			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		10,226.00000	10,244,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		10,176.00000	10,194,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		10,276.00000	10,294,000		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	02/02/2012	Bond Future	236.95	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	02/02/2012	Bond Future			6.31100	6.24500		2.86	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,237.00000	5,059,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,363.00000	5,186,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,110.00000	4,933,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	2.94	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.36900	6.29700		3.18	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,565.00000	3,376,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		52.00000	41,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,677.00000	3,488,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		46.00000	34,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,453.00000	3,263,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		58.00000	46,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.39000	6.30800		3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,948.00000	2,758,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		314.00000	308,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,036.00000	2,846,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		293.00000	287,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,859.00000	2,672,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		334.00000	331,000	3.65	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.40500	6.31700		3.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.50	Call		1,625.00000	1,496,000	3.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,256.00000	1,305,000	3.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,683.00000	1,555,000	3.65	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,214.00000	1,263,000	3.65	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,570.00000	1,438,000	3.61	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,302.00000	1,347,000	3.61	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	02/02/2012	Bond Future			186.77030	186.75607			64,996,064.40	348	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,756.00000	9,770,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,706.00000	9,720,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		9,806.00000	9,820,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.49400	7.42900		6.49	0.00	0	3,569.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,887.00000	5,587,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1.00000	0,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,101.00000	5,801,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,672.00000	5,372,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1.00000	0,000	6.82	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	02/02/2012	Bond Future	6.95	Put		2,322.00000	2,579,000	6.30	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		80.00000	37,000	6.30	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,352.00000	1,541,000	6.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		288.00000	177,000	6.39	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		528.00000	365,000	6.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		894.00000	1,030,000	6.44	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,449.00000	2,153,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		77.00000	80,000	6.63	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.59300	7.52500		7.13	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,494.00000	5,209,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		243.00000	259,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,678.00000	5,391,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		220.00000	234,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,312.00000	5,028,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		269.00000	286,000	7.61	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.67500	7.60200		7.24	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,725.00000	4,468,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,005.00000	1,057,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,872.00000	4,612,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		949.00000	998,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,575.00000	4,319,000	7.71	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,057.00000	1,110,000	7.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.76500	7.68900		7.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,832.00000	2,638,000	7.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,586.00000	2,698,000	7.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.80	Call		2,941.00000	2,747,000	7.27	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,493.00000	2,606,000	7.27	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,728.00000	2,537,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,684.00000	2,799,000	7.23	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	02/02/2012	Bond Future			7.79800	7.73800		8.18	0.00	0	3,526.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,421.00000	6,103,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1.00000	0,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,665.00000	6,347,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1.00000	1,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,178.00000	5,859,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3.00000	1,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,746.00000	2,998,000	7.97	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		119.00000	54,000	7.97	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,734.00000	1,426,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		358.00000	367,000	8.28	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		377.00000	227,000	8.08	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,648.00000	1,815,000	8.08	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.89700	7.83500		8.83	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,170.00000	4,855,000	9.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		619.00000	621,000	9.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,362.00000	5,045,000	9.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		570.00000	570,000	9.37	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	03/05/2012	Bond Future	8.70	Call		4,976.00000	4,663,000	9.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		667.00000	671,000	9.34	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.98300	7.91700		8.91	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,442.00000	4,165,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,610.00000	1,659,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,604.00000	4,325,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,534.00000	1,581,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,283.00000	4,007,000	9.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,690.00000	1,740,000	9.19	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.07100	8.00400		8.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,323.00000	3,108,000	8.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,342.00000	3,446,000	8.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,449.00000	3,233,000	8.94	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,230.00000	3,333,000	8.94	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,205.00000	2,991,000	8.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,463.00000	3,568,000	8.89	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	02/02/2012	Bond Future			6.09200	6.02000		1.73	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,551.00000	3,419,000	1.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	1.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,638.00000	3,506,000	1.75	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	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	1.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,463.00000	3,331,000	1.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.14900	6.06600		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,299.00000	2,153,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		29.00000	16,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,374.00000	2,229,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		26.00000	14,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,226.00000	2,078,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		34.00000	19,000	2.08	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.14500	6.04600		2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,852.00000	1,685,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		213.00000	182,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,906.00000	1,739,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		200.00000	169,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,799.00000	1,631,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		227.00000	195,000	2.28	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.10800	5.99500		2.20	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		934.00000	757,000	2.20	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		928.00000	881,000	2.20	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		966.00000	787,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		903.00000	854,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		904.00000	728,000	2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		956.00000	909,000	2.19	0.00	0	0.00
R206	On	15/01/2014	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
R207	On	02/02/2012	Bond Future			8.04300	7.98800		8.53	0.00	0	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,504.00000	5,193,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		4.00000	3,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,764.00000	5,453,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3.00000	1,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,243.00000	4,932,000	8.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		5.00000	4,000	8.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,714.00000	4,005,000	8.21	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		30.00000	11,000	8.21	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,124.00000	2,351,000	8.35	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		194.00000	111,000	8.35	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		493.00000	336,000	8.45	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,275.00000	1,428,000	8.45	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,923.00000	2,612,000	8.76	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		89.00000	88,000	8.76	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.14200	8.08500		10.27	0.00	0	10.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,559.00000	4,233,000	10.69	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,002.00000	988,000	10.69	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,753.00000	4,425,000	10.72	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		935.00000	919,000	10.72	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,368.00000	4,045,000	10.66	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,073.00000	1,061,000	10.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.23000	8.17000		10.30	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,812.00000	4,516,000	10.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.75	Put		1,789.00000	1,811,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,983.00000	4,687,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,705.00000	1,727,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,642.00000	4,347,000	10.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,875.00000	1,898,000	10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.31600	8.25500		10.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,628.00000	3,382,000	10.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,654.00000	3,722,000	10.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,763.00000	3,516,000	10.31	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,531.00000	3,598,000	10.31	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,500.00000	3,255,000	10.25	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,785.00000	3,854,000	10.25	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	02/02/2012	Bond Future			8.07600	8.02100		8.94	0.00	0	14,067.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,702.00000	5,368,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		4.00000	2,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,979.00000	5,646,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2.00000	1,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,423.00000	5,090,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		4.00000	4,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,582.00000	3,893,000	8.63	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	02/02/2012	Bond Future	7.45	Call		37.00000	16,000	8.63	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,163.00000	2,419,000	8.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		191.00000	114,000	8.77	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		516.00000	362,000	8.88	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,253.00000	1,432,000	8.88	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,205.00000	2,877,000	9.24	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		68.00000	73,000	9.24	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.16400	8.10800		11.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,806.00000	5,447,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		719.00000	690,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,023.00000	5,663,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		662.00000	632,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,586.00000	5,229,000	11.85	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		774.00000	748,000	11.85	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.24100	8.18200		11.30	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,152.00000	4,836,000	11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,947.00000	1,970,000	11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,337.00000	5,021,000	11.79	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,856.00000	1,880,000	11.79	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,970.00000	4,654,000	11.70	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,041.00000	2,065,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.32000	8.26000		11.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,745.00000	3,475,000	11.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,801.00000	3,868,000	11.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,892.00000	3,622,000	11.26	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	01/11/2012	Bond Future	8.30	Put		3,667.00000	3,734,000	11.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,607.00000	3,339,000	11.20	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,946.00000	4,014,000	11.20	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	02/02/2012	Bond Future			8.96300	8.92300		18.33	0.00	0	2,900.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,778.00000	1,438,000	18.33	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,186.00000	1,154,000	18.33	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,000.00000	1,650,000	18.37	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,028.00000	986,000	18.37	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,570.00000	1,242,000	18.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,362.00000	1,342,000	18.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.03900	8.99800		19.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,400.00000	3,059,000	19.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,385.00000	3,356,000	19.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,594.00000	3,247,000	19.84	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,199.00000	3,164,000	19.84	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,215.00000	2,879,000	19.75	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,583.00000	3,559,000	19.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.10700	9.06500		19.83	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,360.00000	4,987,000	20.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.25	Put		3,987.00000	3,929,000	20.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,562.00000	5,191,000	20.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,825.00000	3,769,000	20.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,162.00000	4,787,000	20.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,156.00000	4,096,000	20.13	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.17500	9.13300		19.67	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,842.00000	4,471,000	19.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,843.00000	5,783,000	19.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,022.00000	4,644,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,644.00000	5,577,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,671.00000	4,302,000	19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,053.00000	5,996,000	19.45	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	02/02/2012	Bond Future			140.10422	140.09359			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		9,094.00000	9,104,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		9,044.00000	9,054,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	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	02/02/2012	Bond Future	130.95	Call		9,144.00000	9,154,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			116.59812	116.70477			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,205.00000	6,098,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		6,155.00000	6,048,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		6,255.00000	6,148,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	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	02/02/2012	Bond Future			113.46985	113.56145			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		5,061.00000	4,970,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		5,011.00000	4,920,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		5,111.00000	5,020,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	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	02/02/2012	Bond Future			8.94000	8.91100		16.51	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,864.00000	1,562,000	16.51	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,167.00000	1,093,000	16.51	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,096.00000	1,787,000	16.55	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	02/02/2012	Bond Future	9.05	Put		1,011.00000	930,000	16.55	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,649.00000	1,354,000	16.47	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,342.00000	1,276,000	16.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.02100	8.99100		17.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,539.00000	4,212,000	18.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,564.00000	2,469,000	18.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,763.00000	4,433,000	18.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,415.00000	2,317,000	18.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,319.00000	3,995,000	18.01	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,719.00000	2,628,000	18.01	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.09400	9.06200		17.87	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,479.00000	5,140,000	18.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,058.00000	3,963,000	18.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,686.00000	5,350,000	18.28	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		3,893.00000	3,802,000	18.28	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,275.00000	4,933,000	18.14	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,228.00000	4,131,000	18.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.16900	9.13800		17.72	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,884.00000	4,577,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,936.00000	5,863,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,061.00000	4,753,000	17.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,730.00000	5,655,000	17.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,711.00000	4,403,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,149.00000	6,075,000	17.53	0.00	0	0.00
R213	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
R213/ROn 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0.00
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1 On 02/02/2012 Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future			1.30400	1.28220		16.71	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.20	Call		905.00000	1,092,000	16.57	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.20	Put		83.00000	52,000	16.57	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.25	Call		546.00000	680,000	15.91	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.25	Put		224.00000	140,000	15.91	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.15	Call		1,344.00000	1,556,000	17.23	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.15	Put		22.00000	16,000	17.23	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future			1.32060	1.29940		17.74	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.15	Call		1,591.00000	1,764,000	16.11	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.15	Put		97.00000	58,000	16.11	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.20	Call		1,204.00000	1,347,000	16.51	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.20	Put		210.00000	141,000	16.51	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.10	Call		2,042.00000	2,239,000	17.50	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.10	Put		48.00000	33,000	17.50	0.00	0	0.00

**Total for Derivatives :**

**266,163,354.80      29,267      1,170,837.00**

**i-Bonds**

1BG4A'On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	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
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
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
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	12,000,000.00
ABL11A	On	29/09/2014			100.00000	100.00000		1,300,000,000.00		13,000	13,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	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		600,000,000.00		6,000	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	17,000,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	5,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
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	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	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
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	14,000,000.00
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			600,000,000.00	6,000	6,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	3,000,000.00
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
BIDC15	On	23/01/2012	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
BIDC17	On	03/02/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	13,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On	06/09/2018	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	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			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
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

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
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	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
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		1,500,000,000.00		15,000	2,000,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			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	17/02/2012			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			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
DENG2	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/02/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	3,000,000.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000			3,900,000,000.00	39,000	266,092,000.00
DV23	On	27/02/2023			100.00000	100.00000			17,000,700,000,000.00	170,007,000	423,086,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000			0.00	0	18,061,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ159	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQ162	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ163	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ164	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ166	On	08/02/2012	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
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	54,004,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			120,250,000.00	13,000	267,098,600.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			20,000,000.00	2,000	69,050,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			361,100,000.00	46,000	35,137,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			555,000,000.00	74,000	221,228,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	535,000.00
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	27/02/2012	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
GOVEX <sub>On</sub> 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	72.00
GPT11 <sub>On</sub> 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12 <sub>On</sub> 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13 <sub>On</sub> 01/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A <sub>On</sub> 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B <sub>On</sub> 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C <sub>On</sub> 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 <sub>On</sub> 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 <sub>On</sub> 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 <sub>On</sub> 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 <sub>On</sub> 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 <sub>On</sub> 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 <sub>On</sub> 25/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 <sub>On</sub> 18/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 <sub>On</sub> 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 <sub>On</sub> 15/02/2012 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	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
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
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	28,056,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,340,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	16,010,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			500,000,000.00	5,000	3,000,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000		1,000,000,000,000.00	10,000,000	10,000,000.00	
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			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
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	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			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	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	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			1,000,000,000.00	10,000	11,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	29,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000		1,800,000,000,000.00		18,000,000	3,000,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	1,660,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			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
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
KSB006	On	01/02/2012	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	25,000,000.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	27/01/2012	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
MAQ001On	09/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MAQ002On	05/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF017On	16/04/2012	Spot Bond	7.09500	7.09500			0.00	0	0.00
MBF018On	15/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF019On	15/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF021On	18/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF022On	26/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF023On	26/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF024On	05/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBF027On	07/10/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP011On	30/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP012On	29/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP013On	29/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP141On	10/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP161On	13/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
MBP171On	23/11/2012	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
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
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			900,000,000.00	9,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			2,100,000,000.00	21,000	2,000,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			1,200,000,000.00	12,000	3,500,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,100,000,000.00		11,000	8,000,000.00
NBK2B	On	15/09/2015			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
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,000,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	9,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,800,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		87,600,000,000,000.00	876,000,000	876,000,000	383,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,300,000,000.00		13,000	10,021,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9,300,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
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			2,100,000,000.00	21,000	66,500,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			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
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.78500	6.72000		107,964,439,840,000.00	15,912,224,000	13,456,175,000.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.55000	8.51500		64,084,534,953,300.00	7,495,267,246	8,996,351,041.00	
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			218.25826	218.22369		218,258,260,000.00	1,000,000	588,761,200.00	
R197	On	07/12/2023	Spot Bond			2.23000	2.23000		111,972,760,000.00	50,212,000	593,250,000.00	
R201	On	21/12/2014	Spot Bond			6.29500	6.23000		7,031,319,855,000.00	1,116,969,000	3,023,128,000.00	
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		2,097,562,197,200.00	911,983,564	2,343,755,378.00	
R203	On	15/09/2017	Spot Bond			7.47000	7.40500		15,137,282,700,000.00	2,026,410,000	4,796,783,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.77500	7.71500			27,371,980,800,000.00	3,520,512,000	6,523,231,000.00
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			6.07500	6.00500			13,558,215,375,000.00	2,231,805,000	5,937,241,000.00
R207	On	15/01/2020	Spot Bond			8.02000	7.96500			28,701,401,768,000.00	3,578,728,400	9,239,796,000.00
R208	On	31/03/2021	Spot Bond			8.05500	8.00000			20,519,373,840,390.00	2,547,408,298	7,367,205,604.00
R209	On	31/03/2036	Spot Bond			8.94500	8.90500			20,885,492,655,000.00	2,334,879,000	10,446,112,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			110,396,292,930.00	47,790,603	1,024,021,282.00
R211	On	31/01/2017	Spot Bond			0.90000	0.88000			18,000,000,000.00	20,000,000	284,390,000.00
R212	On	31/01/2022	Spot Bond			2.17000	2.16000			434,363,403,390.00	200,167,467	721,690,000.00
R213	On	28/02/2031	Spot Bond			8.92000	8.89000			16,366,442,760,000.00	1,834,803,000	2,388,318,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,604,619,500,000.00	708,403,000	2,490,187,939.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	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
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000		5,665,000,000,000.00	56,650,000,000.00	56,650,000	20,550,000.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA060	On	26/01/2012	Spot Bond			100.00000	100.00000		1,200,000,000,000.00	12,000,000,000.00	12,000,000	3,000,000.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,400,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	2,300,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	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			400,000,000.00	4,000,000	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	6,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	20,735,000.00
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	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	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
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	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
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
SYN883	On	13/01/2012			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000		8,000,000,000,000.00		80,000,000	80,000,000.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2012			100.00000	100.00000		32,400,000,000,000.00		324,000,000	81,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN88	On	17/04/2012	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
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2	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
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	10,000,000.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		900,000,000.00		9,000	17,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		1,300,000,000.00		13,000	1,005,035,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		1,200,000,000.00		12,000	264,031,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	100,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	174,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		3,500,000,000.00		35,000	24,059,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	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
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOD00	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	66,172,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			7,000,000,000,000.00	70,000,000	128,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,900,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>495,626,313,310,210.00</b>	<b>46,202,793,578</b>	<b>86,505,835,116.00</b>
<b>Grand Total:</b>							<b>495,626,579,473,565.00</b>	<b>16,202,822,845</b>	<b>86,507,005,953.00</b>