



# Daily MTM Report

Daily summary for: 13/02/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/03/2012 Foreign Exchange Future			7.73040	7.77960		16.42	601,649,301.60	77,829	259,180.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		749.00000	700,000	17.19	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		5.00000	6,000	17.19	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		701.00000	652,000	16.99	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		7.00000	8,000	16.99	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		798.00000	749,000	17.45	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		4.00000	5,000	17.45	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		784.00000	735,000	17.34	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		4.00000	5,000	17.34	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		640.00000	592,000	16.73	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		10.00000	12,000	16.73	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		546.00000	499,000	16.33	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		16.00000	19,000	16.33	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		982.00000	933,000	19.03	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		2.00000	3,000	19.03	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		593.00000	545,000	16.53	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		13.00000	15,000	16.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,031.00000	982,000	19.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	2,000	19.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		299.00000	259,000	16.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		69.00000	79,000	16.17	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		103.00000	84,000	17.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		273.00000	304,000	17.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		414.00000	369,000	15.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		34.00000	39,000	15.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		40.00000	33,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		560.00000	603,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,081.00000	1,032,000	19.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	2,000	19.87	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		36.00000	29,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		606.00000	649,000	20.73	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		932.00000	883,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		2.00000	3,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		89.00000	73,000	18.11	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		309.00000	343,000	18.11	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		688.00000	639,000	16.93	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		8.00000	9,000	16.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,131.00000	1,082,000	20.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	2,000	20.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		374.00000	330,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		44.00000	50,000	16.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		52.00000	42,000	19.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		472.00000	512,000	19.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		135.00000	112,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		205.00000	232,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		736.00000	687,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		6.00000	7,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,181.00000	1,131,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		154.00000	128,000	16.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		174.00000	198,000	16.76	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		78.00000	63,000	18.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		348.00000	383,000	18.44	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		118.00000	97,000	17.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		238.00000	267,000	17.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		59.00000	48,000	19.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		429.00000	468,000	19.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		456.00000	410,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		26.00000	30,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		501.00000	454,000	16.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		21.00000	24,000	16.12	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		883.00000	834,000	18.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		3.00000	4,000	18.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		203.00000	172,000	16.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		123.00000	142,000	16.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		68.00000	55,000	18.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		388.00000	425,000	18.78	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		335.00000	294,000	16.11	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		55.00000	64,000	16.11	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,380.00000	1,331,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	1,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,630.00000	1,581,000	24.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	1,000	24.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		264.00000	228,000	16.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		84.00000	98,000	16.23	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		46.00000	37,000	19.93	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		516.00000	557,000	19.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,580.00000	1,531,000	24.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	1,000	24.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		834.00000	784,000	17.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		4.00000	4,000	17.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		176.00000	147,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		146.00000	167,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		32.00000	26,000	21.14	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		652.00000	696,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,330.00000	1,281,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	1,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		232.00000	198,000	16.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		102.00000	118,000	16.30	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,230.00000	1,181,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	1,000	21.14	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		1,280.00000	1,231,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	1,000	21.56	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,430.00000	1,381,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	1,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,680.00000	1,631,000	24.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	1,000	24.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		28.00000	23,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		698.00000	743,000	21.54	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		25.00000	20,000	21.94	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		745.00000	790,000	21.94	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		13.00000	10,000	24.19	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,033.00000	1,080,000	24.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,229.00000	1,277,000	25.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		9.00000	7,000	25.67	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		20.00000	16,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		840.00000	886,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		18.00000	14,000	23.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		888.00000	934,000	23.08	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		984.00000	1,032,000	23.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		14.00000	12,000	23.82	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		936.00000	983,000	23.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		16.00000	13,000	23.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,476.00000	1,525,000	27.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		6.00000	5,000	27.51	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,723.00000	1,772,000	27.65	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	9.50	Call		3.00000	2,000	27.65	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,426.00000	1,475,000	27.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		6.00000	5,000	27.14	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.83390	7.88420		16.98	27,034,788.90	3,451	66,592.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		705.00000	662,000	15.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		71.00000	78,000	15.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		665.00000	623,000	15.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		81.00000	89,000	15.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		746.00000	702,000	15.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		62.00000	68,000	15.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		240.00000	221,000	18.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		456.00000	487,000	18.08	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		19.00000	20,000	16.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,153.00000	1,104,000	16.68	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		148.00000	137,000	19.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		764.00000	803,000	19.90	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		125.00000	116,000	20.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		891.00000	932,000	20.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		112.00000	104,000	21.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		978.00000	1,020,000	21.05	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		920.00000	872,000	15.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		36.00000	38,000	15.92	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		518.00000	482,000	15.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		134.00000	148,000	15.84	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		272.00000	251,000	17.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		388.00000	417,000	17.64	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		212.00000	195,000	18.52	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		528.00000	561,000	18.52	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		377.00000	348,000	16.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		243.00000	264,000	16.65	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,067.00000	1,110,000	21.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		101.00000	94,000	21.51	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		402.00000	372,000	16.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		218.00000	238,000	16.49	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,434.00000	1,480,000	23.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		68.00000	64,000	23.35	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.93860	7.98910		17.39	0.00	0	8,034.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		886.00000	844,000	15.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		97.00000	105,000	15.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		848.00000	806,000	15.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		109.00000	117,000	15.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		927.00000	882,000	15.44	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		88.00000	93,000	15.44	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		121.00000	131,000	15.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		810.00000	770,000	15.61	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,283.00000	1,324,000	21.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		172.00000	163,000	21.55	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		464.00000	438,000	17.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		375.00000	399,000	17.20	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		253.00000	239,000	19.76	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	8.60	Put		864.00000	900,000	19.76	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,371.00000	1,413,000	21.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		160.00000	152,000	21.89	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,027.00000	1,065,000	20.50	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		216.00000	204,000	20.50	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.04130	8.09250		17.83	0.00	0	9,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		696.00000	665,000	16.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		304.00000	324,000	16.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		672.00000	641,000	16.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		330.00000	350,000	16.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		724.00000	689,000	16.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		282.00000	298,000	16.38	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		471.00000	495,000	17.64	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		563.00000	536,000	17.64	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,280.00000	1,318,000	21.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		272.00000	259,000	21.09	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.14250	8.19400		18.32	13,825,965.00	1,698	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		720.00000	692,000	17.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		476.00000	500,000	17.64	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		700.00000	673,000	17.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		506.00000	531,000	17.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		742.00000	713,000	17.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		448.00000	471,000	17.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,287.00000	1,325,000	20.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		381.00000	367,000	20.94	0.00	0	180.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		661.00000	635,000	18.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		567.00000	593,000	18.15	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.37270	8.42320		18.75	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		680.00000	661,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,235.00000	1,266,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		667.00000	649,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,272.00000	1,304,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		694.00000	674,000	19.88	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,199.00000	1,229,000	19.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.94480	8.99220		19.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,365.00000	1,344,000	19.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		873.00000	899,000	19.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,349.00000	1,324,000	19.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		907.00000	929,000	19.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,382.00000	1,361,000	18.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		840.00000	866,000	18.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		573.00000	591,000	17.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,565.00000	1,536,000	17.54	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.01890	10.06630		20.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,949.00000	1,920,000	19.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,083.00000	1,101,000	19.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,928.00000	1,898,000	19.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,112.00000	1,129,000	19.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,971.00000	1,941,000	19.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,055.00000	1,072,000	19.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.73040	7.77960		16.42	38,652.00	5	414.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		29,869.00000	25,948,000	16.17	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		6,909.00000	7,908,000	16.17	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		26,442.00000	22,763,000	16.23	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		8,482.00000	9,723,000	16.23	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		33,516.00000	29,378,000	16.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		5,556.00000	6,338,000	16.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		47,211.00000	51,159,000	19.52	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		5,171.00000	4,199,000	19.52	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.83390	7.88420		16.98	39,169.50	5	523.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		17,623.00000	16,256,000	19.20	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		64,203.00000	67,866,000	19.20	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		16,609.00000	15,329,000	19.43	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		68,189.00000	71,939,000	19.43	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		18,711.00000	17,252,000	18.97	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		60,291.00000	63,862,000	18.97	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.20710	12.25570		14.47	7,324,260.00	600	10,253.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		833.00000	777,000	14.87	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		27.00000	20,000	14.87	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		788.00000	730,000	14.47	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		32.00000	23,000	14.47	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		879.00000	826,000	15.27	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		23.00000	19,000	15.27	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		744.00000	682,000	14.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		38.00000	25,000	14.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		456.00000	398,000	14.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		100.00000	91,000	14.07	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,265.00000	1,216,000	18.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		9.00000	9,000	18.49	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		533.00000	471,000	13.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		77.00000	64,000	13.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		207.00000	182,000	14.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		251.00000	275,000	14.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		926.00000	874,000	15.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		20.00000	17,000	15.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,363.00000	1,314,000	18.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		7.00000	7,000	18.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		614.00000	550,000	13.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		58.00000	43,000	13.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,167.00000	1,118,000	17.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		11.00000	11,000	17.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		384.00000	332,000	14.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		128.00000	125,000	14.20	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		420.00000	364,000	14.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		114.00000	107,000	14.14	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		122.00000	108,000	15.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		416.00000	451,000	15.82	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		657.00000	700,000	16.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		63.00000	57,000	16.91	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,304.00000	1,354,000	18.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		10.00000	11,000	18.93	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.36080	12.41060		14.77	0.00	0	2,984.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		739.00000	706,000	14.11	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		178.00000	195,000	14.11	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		706.00000	675,000	14.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		195.00000	214,000	14.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		772.00000	739,000	14.05	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		161.00000	178,000	14.05	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.51500	12.56470		15.48	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		336.00000	326,000	17.44	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,221.00000	1,261,000	17.44	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		326.00000	316,000	17.55	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,261.00000	1,301,000	17.55	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		347.00000	336,000	17.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,182.00000	1,221,000	17.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,329.00000	1,290,000	13.87	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		114.00000	125,000	13.87	0.00	0	6,000.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09970	0.10020		17.78	1,794.60	18	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,028.00000	979,000	18.74	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		8.00000	9,000	18.74	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		235.00000	205,000	17.78	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		215.00000	235,000	17.78	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,021.00000	1,971,000	25.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		1.00000	1,000	25.36	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10110	0.10170		17.13	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		227.00000	207,000	19.38	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		857.00000	897,000	19.38	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		88.00000	80,000	21.99	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,718.00000	1,770,000	21.99	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		616.00000	572,000	17.06	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		246.00000	262,000	17.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.22910	10.25640		13.25	92,061.90	9	23,557.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		256.00000	241,000	13.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		100.00000	112,000	13.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		224.00000	210,000	13.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		118.00000	131,000	13.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		290.00000	273,000	13.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		84.00000	94,000	13.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,209.00000	1,181,000	17.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		3.00000	2,000	17.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		168.00000	160,000	13.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		162.00000	181,000	13.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		487.00000	465,000	13.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		31.00000	36,000	13.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,258.00000	1,231,000	18.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		2.00000	2,000	18.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		404.00000	383,000	13.71	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	9.90	Put		48.00000	54,000	13.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		63.00000	60,000	14.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		407.00000	431,000	14.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		41.00000	40,000	15.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		535.00000	561,000	15.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		147.00000	140,000	13.66	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		191.00000	211,000	13.66	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		17.00000	17,000	17.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		861.00000	888,000	17.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		6.00000	6,000	19.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,250.00000	1,277,000	19.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		28.00000	27,000	16.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		672.00000	698,000	16.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		3.00000	3,000	19.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,497.00000	1,524,000	19.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		24.00000	24,000	16.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		718.00000	745,000	16.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		718.00000	692,000	14.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		12.00000	13,000	14.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		11.00000	10,000	18.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,055.00000	1,081,000	18.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		36.00000	35,000	15.85	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		580.00000	606,000	15.85	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		766.00000	792,000	16.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		22.00000	21,000	16.99	0.00	0	6,800.00

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	11.60	Put		1,349.00000	1,375,000	19.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		5.00000	4,000	19.28	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		326.00000	308,000	13.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		70.00000	79,000	13.55	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		364.00000	345,000	13.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		58.00000	66,000	13.63	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.37010	10.39920		14.20	0.00	0	26,015.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		332.00000	334,000	14.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		333.00000	364,000	14.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		312.00000	314,000	14.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		363.00000	394,000	14.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		356.00000	355,000	14.20	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		307.00000	335,000	14.20	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.51430	10.54380		14.69	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		376.00000	424,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		558.00000	635,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		388.00000	403,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		620.00000	664,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		397.00000	412,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		529.00000	573,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,183.00000	1,156,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		89.00000	92,000	14.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.91510	10.95140		14.88	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		691.00000	691,000	15.77	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,233.00000	1,269,000	15.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		677.00000	677,000	15.84	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,269.00000	1,305,000	15.84	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		706.00000	705,000	15.69	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,198.00000	1,233,000	15.69	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			423.80000	422.70300			8,476,000.00	2	16.00
AL7T	On	02/08/2012	Index Future			430.15700	429.05600			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			385.88000	384.42800			30,870,400.00	8	906.00
ALBI	On	02/08/2012	Index Future			391.66800	390.20700			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.76620	7.81580		16.53	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		133.00000	117,000	18.39	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		417.00000	451,000	18.39	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		121.00000	107,000	18.65	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		455.00000	491,000	18.65	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		146.00000	129,000	18.12	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		380.00000	413,000	18.12	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.74150	7.79080		16.53	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		143.00000	122,000	17.44	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		252.00000	281,000	17.44	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		127.00000	108,000	17.74	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Put		286.00000	317,000	17.74	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Call		161.00000	138,000	17.13	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Put		220.00000	247,000	17.13	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			8.26990	8.26810		12.01	82,699.00	10	18,381.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,019.00000	1,021,000	17.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		1.00000	1,000	17.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		969.00000	971,000	16.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	1,000	16.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,069.00000	1,071,000	17.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		1.00000	1,000	17.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		870.00000	872,000	16.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		2.00000	2,000	16.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,318.00000	1,320,000	18.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	18.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		528.00000	528,000	13.45	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		10.00000	8,000	13.45	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		821.00000	822,000	15.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		3.00000	2,000	15.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,268.00000	1,270,000	18.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	18.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,068.00000	2,070,000	22.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		388.00000	389,000	12.59	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		20.00000	19,000	12.59	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.29800	8.29700		12.82	0.00	0	8,758.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		687.00000	690,000	12.70	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		40.00000	42,000	12.70	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		644.00000	647,000	12.68	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	18/06/2012	Foreign Exchange Future	7.70	Put		47.00000	49,000	12.68	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		730.00000	733,000	12.72	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		33.00000	35,000	12.72	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.32980	8.33100		13.33	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		383.00000	386,000	13.26	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		288.00000	293,000	13.26	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		359.00000	362,000	13.31	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		314.00000	319,000	13.31	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		408.00000	412,000	13.20	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		263.00000	269,000	13.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.35390	9.33360		16.27	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,328.00000	2,354,000	15.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		294.00000	300,000	15.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,286.00000	2,312,000	15.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		302.00000	308,000	15.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,370.00000	2,397,000	15.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		286.00000	293,000	15.82	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.72750	7.76120		11.17	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		259.00000	220,000	11.53	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		48.00000	43,000	11.53	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		223.00000	184,000	11.41	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		62.00000	57,000	11.41	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		298.00000	259,000	11.65	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		37.00000	32,000	11.65	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.81430	7.84850		11.67	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		121.00000	112,000	13.04	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		423.00000	448,000	13.04	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		110.00000	102,000	13.24	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		462.00000	488,000	13.24	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		133.00000	123,000	12.85	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		385.00000	409,000	12.85	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.08120	0.09630			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.17810	0.16420			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.02490	0.03580			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.09920	0.08210			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.06950	0.07870			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.07060	0.07810			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.08130	0.08880			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.46020	8.47900		15.11	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		117.00000	106,000	15.83	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		238.00000	246,000	15.83	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		101.00000	91,000	16.07	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		272.00000	281,000	16.07	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		134.00000	123,000	15.59	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		205.00000	213,000	15.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	18/06/2012	Foreign Exchange Future				8.58530	8.60540		16.37	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		173.00000	173,000	18.12	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		668.00000	688,000	18.12	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		163.00000	163,000	18.30	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		708.00000	728,000	18.30	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		184.00000	184,000	17.94	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		629.00000	649,000	17.94	0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/05/2012	GOVI				386.80300	385.19400			3,868,030.00	1	181.00
GOVI On	03/05/2012	GOVI		382.00	Call		31,940.00000	48,030,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Call		31,840.00000	47,930,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		381.99	Call		32,040.00000	48,130,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/08/2012	GOVI				392.60500	390.98400			0.00	0	0.00
GOVI On	02/08/2012	GOVI		390.00	Call		9,840.00000	26,050,000		0.00	0	0.00
GOVI On	02/08/2012	GOVI		390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/08/2012	GOVI		390.01	Call		9,740.00000	25,950,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		9,940.00000	26,150,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			169.91500	169.87100			0.00	0	514.00
IGOV	On	02/08/2012	Index Future			172.46400	172.42500			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			465.11400	465.11400			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.79800	473.79800			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.61000	5.62000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.62000	5.64000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.63000	5.67000			0.00	0	2,890.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.66000	5.69000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.73000	5.77000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.85000	5.92000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.01000	6.10000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.17000	6.27000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.34000	6.44000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.52000	6.61000			0.00	1,000	1,500.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.43380	6.42490		11.27	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		181.00000	186,000	11.75	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		40.00000	36,000	11.75	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		174.00000	179,000	11.72	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		43.00000	39,000	11.72	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		189.00000	194,000	11.77	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		38.00000	34,000	11.77	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.48830	6.47950		12.57	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		296.00000	299,000	12.71	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		117.00000	111,000	12.71	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		265.00000	268,000	12.67	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		136.00000	130,000	12.67	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		330.00000	333,000	12.74	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		101.00000	95,000	12.74	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Call		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Call		11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.63900	6.70900		3.11	0.00	0	10,880.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,991.00000	5,223,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		3.00000	2,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,148.00000	5,380,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		3.00000	2,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,834.00000	5,066,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		4.00000	3,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,735.00000	1,542,000	3.07	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		196.00000	236,000	3.07	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		428.00000	503,000	3.11	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,125.00000	967,000	3.11	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		808.00000	925,000	3.18	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		672.00000	556,000	3.18	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.68900	6.76500		3.62	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,926.00000	4,128,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		202.00000	170,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,056.00000	4,260,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		184.00000	154,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,798.00000	3,997,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		222.00000	187,000	3.85	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	01/11/2012	Bond Future			6.73400	6.81700		3.49	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,706.00000	1,833,000	3.55	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,190.00000	1,082,000	3.55	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,788.00000	1,919,000	3.56	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,131.00000	1,027,000	3.56	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,624.00000	1,748,000	3.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,248.00000	1,137,000	3.54	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.76000	6.85600		3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,368.00000	1,482,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,640.00000	1,508,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,433.00000	1,551,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,577.00000	1,448,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,306.00000	1,417,000	3.10	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,706.00000	1,571,000	3.10	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.30200	8.37000		11.78	0.00	0	28,058.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,546.00000	7,032,000	12.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		836.00000	681,000	12.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,898.00000	7,396,000	12.51	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		752.00000	609,000	12.51	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,200.00000	6,673,000	12.42	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	03/05/2012	Bond Future	8.95	Put		928.00000	760,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,575.00000	5,070,000	11.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,039.00000	1,175,000	11.57	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,621.00000	3,209,000	11.75	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,008.00000	2,238,000	11.75	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,415.00000	3,750,000	12.01	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		2,203.00000	1,897,000	12.01	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,526.00000	5,972,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		1,139.00000	943,000	12.33	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.37200	8.44100		15.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,544.00000	6,897,000	15.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,743.00000	3,457,000	15.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,812.00000	7,174,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,567.00000	3,290,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,281.00000	6,625,000	15.56	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,927.00000	3,632,000	15.56	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,922.00000	5,543,000	15.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,141.00000	4,401,000	15.18	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		6,073.00000	6,410,000	15.52	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		4,078.00000	3,776,000	15.52	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,633.00000	9,149,000	14.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		2,101.00000	2,256,000	14.85	0.00	0	276.00
R186	On	01/11/2012	Bond Future			8.43800	8.50900		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,235.00000	7,582,000	15.08	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,081.00000	4,783,000	15.08	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		7,486.00000	7,840,000	15.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,893.00000	4,601,000	15.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,989.00000	7,328,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,277.00000	4,971,000	15.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.50300	8.57800		14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,584.00000	6,904,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,280.00000	6,931,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,807.00000	7,134,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,056.00000	6,714,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,371.00000	6,684,000	14.84	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,516.00000	7,160,000	14.84	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.58091	215.60219			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		602.00000	581,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Call		552.00000	531,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Call		652.00000	631,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future			252.08130	252.08938			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		1,089.00000	1,081,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		1,039.00000	1,031,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		1,139.00000	1,131,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.15400	6.22500		2.32	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,692.00000	3,867,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1.00000	0,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,810.00000	3,985,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1.00000	0,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,574.00000	3,749,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1.00000	1,000	2.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.16300	6.24000		2.82	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,892.00000	3,046,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		105.00000	86,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,990.00000	3,146,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		95.00000	77,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,795.00000	2,947,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		117.00000	96,000	3.01	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.14700	6.23400		2.53	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,235.00000	1,338,000	2.57	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	Put		698.00000	625,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,298.00000	1,403,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		661.00000	590,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,175.00000	1,274,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		739.00000	662,000	2.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.08100	6.18400		2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,031.00000	1,125,000	2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		914.00000	824,000	2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,079.00000	1,177,000	2.32	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		873.00000	787,000	2.32	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		982.00000	1,074,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		954.00000	862,000	2.30	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			187.47945	187.48441			0.00	0	37,020.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		2,516.00000	2,521,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		2,566.00000	2,571,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		2,466.00000	2,471,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.28000	7.35400		5.61	6,220,549.36	59	3,536.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Call		6,034.00000	6,357,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		23.00000	15,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,237.00000	6,561,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		19.00000	12,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,831.00000	6,153,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		28.00000	19,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,089.00000	1,842,000	5.53	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		493.00000	577,000	5.53	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,637.00000	1,419,000	5.58	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		721.00000	834,000	5.58	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,365.00000	1,540,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		937.00000	781,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,402.00000	2,642,000	5.86	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		433.00000	342,000	5.86	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.34900	7.42700		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,022.00000	5,284,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		557.00000	485,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,184.00000	5,451,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		517.00000	449,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,861.00000	5,120,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		599.00000	523,000	7.18	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.41700	7.50000		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,920.00000	3,107,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,905.00000	1,753,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,040.00000	3,231,000	6.77	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	Put		1,824.00000	1,675,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,803.00000	2,985,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,990.00000	1,833,000	6.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.48200	7.57200		6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		977.00000	1,063,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,237.00000	4,973,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,031.00000	1,121,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,087.00000	4,828,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		928.00000	1,011,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,392.00000	5,125,000	5.96	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.58100	7.65500		6.86	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,578.00000	5,934,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		101.00000	73,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,804.00000	6,164,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		86.00000	62,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,354.00000	5,705,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		119.00000	86,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,733.00000	3,398,000	6.67	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		271.00000	320,000	6.67	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,649.00000	1,849,000	6.99	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		1,159.00000	975,000	6.99	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.65600	7.73300		8.67	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	02/08/2012	Bond Future	8.50	Call		4,840.00000	5,109,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,094.00000	977,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,011.00000	5,285,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,027.00000	915,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,666.00000	4,929,000	9.15	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,159.00000	1,036,000	9.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.72700	7.80800		8.29	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,437.00000	3,645,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,516.00000	2,332,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,573.00000	3,787,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,414.00000	2,236,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,303.00000	3,506,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,621.00000	2,432,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.79400	7.88100		8.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,614.00000	3,824,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		3,064.00000	2,870,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,741.00000	3,955,000	8.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,961.00000	2,771,000	8.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,489.00000	3,694,000	8.24	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,170.00000	2,970,000	8.24	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			6.06000	6.13400		1.46	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,161.00000	2,280,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	1,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,239.00000	2,358,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	1,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,084.00000	2,202,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		1.00000	1,000	1.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.06000	6.14500		1.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,576.00000	1,679,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		73.00000	59,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,636.00000	1,740,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		66.00000	53,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,518.00000	1,618,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		82.00000	66,000	1.81	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.00300	6.10500		1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		437.00000	490,000	1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		557.00000	493,000	1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		466.00000	522,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		529.00000	468,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		410.00000	462,000	1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		588.00000	523,000	1.40	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.82600	5.96400		1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		483.00000	547,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		451.00000	391,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		506.00000	573,000	1.15	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	07/02/2013	Bond Future	6.05	Put		429.00000	372,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		459.00000	521,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		472.00000	410,000	1.15	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.82700	7.90100		8.12	0.00	0	24,905.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,829.00000	5,180,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		258.00000	197,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,057.00000	5,414,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		225.00000	170,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,600.00000	4,946,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		290.00000	224,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		3,117.00000	2,795,000	7.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		573.00000	663,000	7.99	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,330.00000	2,049,000	8.08	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		924.00000	1,055,000	8.08	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,839.00000	2,052,000	8.29	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,292.00000	1,093,000	8.29	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,899.00000	3,178,000	8.48	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		716.00000	583,000	8.48	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.90500	7.98100		10.25	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,285.00000	5,568,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,250.00000	1,122,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,466.00000	5,754,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,176.00000	1,053,000	10.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.70	Call		5,100.00000	5,377,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,321.00000	1,187,000	10.82	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.97600	8.05500		9.85	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,835.00000	4,055,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,821.00000	2,626,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,981.00000	4,206,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,709.00000	2,520,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,690.00000	3,905,000	9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,935.00000	2,735,000	9.95	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.04600	8.13000		9.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,062.00000	4,283,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,456.00000	3,251,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,200.00000	4,425,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,343.00000	3,142,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,926.00000	4,142,000	9.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,572.00000	3,361,000	9.83	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.87900	7.94700		9.33	0.00	0	9,194.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,205.00000	6,574,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		160.00000	120,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,458.00000	6,831,000	10.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Put		138.00000	103,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,955.00000	6,319,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		185.00000	141,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,363.00000	3,043,000	9.20	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		636.00000	724,000	9.20	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,515.00000	2,235,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,020.00000	1,149,000	9.30	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,013.00000	2,222,000	9.56	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,399.00000	1,199,000	9.56	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,155.00000	3,429,000	9.79	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		780.00000	646,000	9.79	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.94900	8.01900		11.42	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,550.00000	5,828,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,398.00000	1,265,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,750.00000	6,033,000	11.94	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,322.00000	1,195,000	11.94	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,353.00000	5,625,000	11.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,477.00000	1,339,000	11.88	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.01600	8.08800		11.40	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,095.00000	4,309,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,177.00000	2,979,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,252.00000	4,471,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,053.00000	2,860,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,940.00000	4,149,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,304.00000	3,101,000	11.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future			8.08000	8.15700		10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,692.00000	3,887,000	10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,569.00000	4,335,000	10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,828.00000	4,029,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,425.00000	4,197,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,561.00000	3,752,000	10.91	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,720.00000	4,482,000	10.91	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.76900	8.83700		16.90	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,118.00000	3,405,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,857.00000	1,608,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,346.00000	3,646,000	17.27	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,706.00000	1,470,000	17.27	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,898.00000	3,171,000	17.15	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,020.00000	1,757,000	17.15	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.83200	8.90100		21.01	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,881.00000	6,183,000	21.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,255.00000	3,020,000	21.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,099.00000	6,408,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,109.00000	2,881,000	21.62	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	9.20	Call		5,665.00000	5,960,000	21.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,406.00000	3,164,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.89300	8.96400		21.38	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,582.00000	5,853,000	21.64	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,307.00000	5,032,000	21.64	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,775.00000	6,052,000	21.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,122.00000	4,852,000	21.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,391.00000	5,656,000	21.59	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,498.00000	5,217,000	21.59	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.95300	9.02600		20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,243.00000	6,519,000	21.11	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,440.00000	6,161,000	21.11	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,431.00000	6,712,000	21.16	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,250.00000	5,976,000	21.16	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,056.00000	6,327,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,634.00000	6,350,000	21.06	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			139.15486	139.15865			0.00	0	820.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future	139.00	Call		159.00000	155,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		109.00000	105,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		209.00000	205,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.49207	118.50010			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		300.00000	292,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Call		250.00000	242,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		350.00000	342,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			115.56130	115.56513			0.00	0	2,827.00
R212	On	03/05/2012	Bond Future	115.30	Call		265.00000	261,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		215.00000	211,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		315.00000	311,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future			8.72800	8.79500		15.10	0.00	0	92.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,623.00000	4,985,000	15.65	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		1,104.00000	928,000	15.65	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,896.00000	5,270,000	15.71	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		1,004.00000	840,000	15.71	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,356.00000	4,706,000	15.60	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1,212.00000	1,025,000	15.60	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.79500	8.86300		18.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,121.00000	6,428,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		3,154.00000	2,923,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,350.00000	6,663,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		3,011.00000	2,786,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,896.00000	6,196,000	19.17	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,303.00000	3,065,000	19.17	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.86100	8.93200		19.01	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,738.00000	6,015,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,212.00000	4,935,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,938.00000	6,222,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,029.00000	4,758,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,541.00000	5,812,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,401.00000	5,118,000	19.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.92900	9.00300		18.48	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,343.00000	6,626,000	18.71	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,366.00000	6,079,000	18.71	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,537.00000	6,826,000	18.76	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	07/02/2013	Bond Future	9.05	Put		6,178.00000	5,898,000	18.76	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,151.00000	6,429,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,558.00000	6,267,000	18.66	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.22620	1.23360		15.81	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		453.00000	391,000	15.81	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		117.00000	129,000	15.81	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		191.00000	154,000	16.73	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		355.00000	392,000	16.73	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		860.00000	788,000	15.87	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		24.00000	26,000	15.87	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.24110	1.24880		17.08	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,109.00000	1,043,000	15.97	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		121.00000	132,000	15.97	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		753.00000	698,000	16.22	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		265.00000	287,000	16.22	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,547.00000	1,475,000	16.96	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		59.00000	64,000	16.96	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>699,523,671.86</b>	<b>84,695</b>	<b>1,210,616.00</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
1BG4A On	21/03/2012	Spot Bond	5.93000	5.93000			0.00	0	0.00
1BG4A On	21/03/2012	Spot Bond	5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond	6.02000	6.02000			0.00	0	0.00
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			757,200,000.00	7,572,000	1,262,000.00
AB06 On	27/03/2015	Spot Bond	100.00000	100.00000			0.00	0	15,000,000.00
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
ABCP1 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
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
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	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	25,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	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
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			48,400,000,000,000.00	484,000,000	360,000,000.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			15,600,000,000,000.00	156,000,000	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			23,400,000,000,000.00	234,000,000	99,000,000.00
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	10,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	3,930,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000		1,700,000,000,000.00		17,000,000	17,000,000.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL152	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	100.00000		2,200,000,000,000.00		22,000,000	22,000,000.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,500,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		900,000,000,000.00	9,000,000	9,000,000	4,500,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA14	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	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
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
BAYC11	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD11	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD21	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD31	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD41	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD51	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD61	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
BCP531	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP541	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BCP551	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 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
BG22B	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	1,570,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	12,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	5,376,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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

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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	19,756,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	1,511,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000		15,000,000,000,000.00	150,000,000.00	150,000,000	75,000,000.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	219,820,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			3,000,000,000.00	30,000,000	263,000,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	16,341,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	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			230,000,000,000.00	2,300,000	2,300,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ169L	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012			100.00000	100.00000		30,000,000,000,000.00		300,000,000	250,000,000.00
EQ171L	On	16/05/2012			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	46,800,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,063,750,000.00	115,000	286,922,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	69,913,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	11,500,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			150,000,000,000.00	20,000,000	177,000,000.00
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
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016			100.00000	100.00000			0.00	0	7,000,000.00
FRC75	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000		440,000,000,000.00		4,400,000	2,200,000.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	7,000,000.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	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
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT14	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD17On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On 13/05/2016 Spot Bond			100.00000	100.00000			0.00	0	600,000.00
GRT03 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On 25/01/2015 Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
GSIZ16On 23/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	34,456,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	18,800,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000		35,500,000,000,000.00		355,000,000	525,000,000.00
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	50,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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			0.00	0	3,000,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			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
IND219	On	08/05/2012			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
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING100	On	19/05/2013			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
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IVA204	On	26/01/2013	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
IVA206	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013			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
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ01	On	12/03/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	2,000,000.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	2,400,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	500,000,000.00
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	68,800,000.00
MFS1A	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
MFS1A:On	20/12/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond	100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond	100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond	100.00000	100.00000			0.00	0	3,000,000.00
MTN03 On	13/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond	100.00000	100.00000			0.00	0	3,500,000.00
MTN05 On	28/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
MTNC0On	05/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	8,000,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9,500,000.00
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			0.00	0	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
NCLN4	On	22/09/2014	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	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
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	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,611,400.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	115,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
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			0.00	0	23,075,514.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	21/02/2013			100.00000	100.00000		2,000,000,000,000.00		20,000,000	5,000,000.00
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
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	1,000,000.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.56500	6.63000		196,259,489,899,330.00	29,894,819,482	18,976,930,472.00	
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			8.23000	8.29500		56,491,789,900,000.00	6,864,130,000	9,776,038,000.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			219.13108	219.11331		100,142,903,560.00	457,000	494,083,700.00	
R197	On	07/12/2023	Spot Bond			2.18000	2.18000		3,270,000,000.00	1,500,000	489,650,000.00	
R201	On	21/12/2014	Spot Bond			6.11000	6.17500		2,041,228,800,000.00	334,080,000	2,775,765,000.00	
R202	On	07/12/2033	Spot Bond			2.37000	2.37000		1,287,200,481,420.00	543,122,566	1,827,070,579.00	
R203	On	15/09/2017	Spot Bond			7.20000	7.27000		19,656,797,126,400.00	2,730,110,712	5,595,969,644.00	
R204	On	21/12/2018	Spot Bond			7.50000	7.57000		15,410,076,135,000.00	2,054,676,818	5,277,950,880.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.00500	6.07000		8,358,383,339,850.00		1,391,903,970	2,512,303,970.00
R207	On	15/01/2020	Spot Bond			7.74500	7.81500		33,579,158,289,630.00		4,335,591,774	9,232,891,000.00
R208	On	31/03/2021	Spot Bond			7.80500	7.87000		23,276,478,421,000.00		2,982,252,200	7,169,570,259.00
R209	On	31/03/2036	Spot Bond			8.70500	8.77000		53,227,941,200,000.00		6,114,640,000	12,163,018,000.00
R210	On	31/03/2028	Spot Bond			2.38000	2.38000		76,160,000,000.00		32,000,000	635,000,000.00
R211	On	31/01/2017	Spot Bond			0.85000	0.85000		3,400,000,000.00		4,000,000	535,000,000.00
R212	On	31/01/2022	Spot Bond			2.13000	2.13000		211,487,700,000.00		99,290,000	881,672,000.00
R213	On	28/02/2031	Spot Bond			8.66000	8.72500		10,596,376,000,000.00		1,223,600,000	2,182,700,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		10,287,810,000,000.00		1,582,740,000	3,237,720,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R332C	On	21/12/2017	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
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
R348C	On	21/12/2025	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
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	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000		27,500,000,000,000.00	275,000,000	275,000,000.00	
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
RPP01L	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02L	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03L	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04L	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05L	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2013			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			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
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	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
SYN835	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN865On	19/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN870On	20/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN872On	13/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN873On	14/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN874On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN875On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN876On	20/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN878On	21/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN879On	22/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN880On	23/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN881On	23/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN882On	27/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN884On	16/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN885On	22/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN886On	03/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN887On	17/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00



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
SYN88	On	19/04/2012	Spot Bond			100.00000	100.00000		4,400,000,000,000.00	44,000,000,000.00	44,000,000	44,000,000.00
SYN89	On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN89	On	03/05/2012	Spot Bond			100.00000	100.00000		7,600,000,000,000.00	76,000,000,000.00	76,000,000	76,000,000.00
SYN89	On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN89	On	11/05/2012	Spot Bond			100.00000	100.00000		133,400,000,000,000.00	1,334,000,000,000.00	1,334,000,000	470,000,000.00
SYN89	On	15/05/2012	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	500,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	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
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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			0.00	0	1,017,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		8,500,000,000,000.00		85,000,000	314,400,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	103,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	684,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD004	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	73,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			44,600,000,000.00	446,000	125,446,000.00
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	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	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
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000				0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>806,650,053,946,190.00</b>	<b>63,965,347,522</b>	<b>93,084,623,418.00</b>
<b>Grand Total:</b>							<b>806,650,753,469,862.00</b>	<b>63,965,432,217</b>	<b>93,085,834,034.00</b>