

# Daily MTM Report

Daily summary for: 12/01/2012

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On	19/03/2012	Foreign Exchange Future			8.11730	8.23230		16.94	188,735,342.30	23,251	243,274.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,202.00000	1,087,000	17.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		6.00000	6,000	17.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,153.00000	1,038,000	16.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		7.00000	7,000	16.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,251.00000	1,136,000	17.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		5.00000	5,000	17.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,238.00000	1,123,000	17.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		6.00000	6,000	17.56	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,090.00000	975,000	16.54	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		8.00000	8,000	16.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		993.00000	878,000	15.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		11.00000	11,000	15.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,435.00000	1,320,000	18.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		3.00000	3,000	18.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,041.00000	926,000	16.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		9.00000	9,000	16.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,485.00000	1,370,000	19.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		3.00000	3,000	19.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		710.00000	603,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		28.00000	36,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		403.00000	318,000	16.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		121.00000	151,000	16.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		848.00000	736,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		16.00000	19,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		232.00000	174,000	18.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		300.00000	357,000	18.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,535.00000	1,420,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		3.00000	3,000	19.61	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		215.00000	160,000	18.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		333.00000	393,000	18.46	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,386.00000	1,271,000	18.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		4.00000	4,000	18.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		373.00000	291,000	16.56	0.00	0	4,250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		141.00000	174,000	16.56	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,139.00000	1,024,000	16.88	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		7.00000	7,000	16.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,584.00000	1,469,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	2,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		800.00000	691,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		18.00000	24,000	15.48	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		272.00000	206,000	17.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		240.00000	289,000	17.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		468.00000	377,000	15.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		86.00000	110,000	15.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,188.00000	1,073,000	17.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		6.00000	6,000	17.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,634.00000	1,519,000	20.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		2.00000	2,000	20.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		505.00000	410,000	15.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		73.00000	93,000	15.80	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		345.00000	267,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		163.00000	200,000	16.75	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		434.00000	347,000	16.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		102.00000	130,000	16.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		294.00000	224,000	17.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		212.00000	257,000	17.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		896.00000	783,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		14.00000	16,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		944.00000	829,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		12.00000	12,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,336.00000	1,221,000	18.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		4.00000	4,000	18.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		583.00000	480,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		51.00000	63,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		319.00000	243,000	16.94	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		187.00000	226,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		755.00000	647,000	15.47	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		23.00000	30,000	15.47	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,833.00000	1,718,000	21.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	21.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,083.00000	1,968,000	23.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	1,000	23.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		667.00000	561,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		35.00000	44,000	15.44	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		250.00000	189,000	17.85	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		268.00000	322,000	17.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,033.00000	1,918,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	1,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,287.00000	1,172,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		5.00000	5,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		543.00000	444,000	15.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		61.00000	77,000	15.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		199.00000	147,000	18.77	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		367.00000	430,000	18.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,784.00000	1,669,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		2.00000	2,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		624.00000	520,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		42.00000	53,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,684.00000	1,569,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		2.00000	2,000	20.63	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		1,734.00000	1,619,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		2.00000	2,000	20.97	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,883.00000	1,768,000	21.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	1,000	21.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,133.00000	2,018,000	23.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		1.00000	1,000	23.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		184.00000	136,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		402.00000	469,000	19.07	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		171.00000	125,000	19.38	0.00	0	8,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		439.00000	508,000	19.38	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		111.00000	80,000	21.32	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		679.00000	763,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		853.00000	943,000	22.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		85.00000	60,000	22.57	0.00	0	6,700.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		147.00000	107,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		515.00000	590,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		137.00000	99,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		555.00000	632,000	20.35	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		637.00000	719,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		119.00000	86,000	20.99	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		595.00000	675,000	20.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		127.00000	92,000	20.67	67,344.00	732	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,080.00000	1,177,000	24.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		62.00000	44,000	24.10	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,314.00000	1,416,000	25.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		46.00000	33,000	25.62	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.22660	8.34040		19.08	15,136,944.00	1,840	39,740.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,138.00000	1,030,000	16.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		48.00000	53,000	16.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,094.00000	987,000	16.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		54.00000	60,000	16.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,183.00000	1,075,000	16.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		43.00000	48,000	16.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		538.00000	461,000	18.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		298.00000	334,000	18.42	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		14.00000	15,000	17.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,604.00000	1,492,000	17.50	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		379.00000	318,000	20.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		539.00000	591,000	20.12	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		333.00000	278,000	20.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		643.00000	701,000	20.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		306.00000	255,000	21.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		716.00000	778,000	21.17	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		0.00000	1,256,000	17.16	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		0.00000	29,000	17.16	58,000.00	2,000	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		0.00000	822,000	16.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		0.00000	95,000	16.64	380,000.00	4,000	4,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		0.00000	507,000	17.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		0.00000	280,000	17.98	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.33600	8.44980		19.67	400,128.00	48	5,906.00

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	7.20	Call		1,327.00000	1,218,000	16.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		77.00000	82,000	16.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,285.00000	1,177,000	16.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		85.00000	91,000	16.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,370.00000	1,261,000	16.96	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		70.00000	75,000	16.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		94.00000	99,000	16.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,244.00000	1,135,000	16.90	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,033.00000	1,090,000	22.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		383.00000	326,000	22.19	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		820.00000	727,000	17.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		270.00000	291,000	17.88	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		520.00000	449,000	20.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		670.00000	713,000	20.51	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,111.00000	1,171,000	22.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		361.00000	307,000	22.53	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		809.00000	858,000	21.18	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		459.00000	394,000	21.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.44200	8.55520		20.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,092.00000	993,000	17.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		237.00000	251,000	17.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,062.00000	964,000	17.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		257.00000	272,000	17.75	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,126.00000	1,023,000	17.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		221.00000	231,000	17.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		369.00000	388,000	18.52	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		924.00000	830,000	18.52	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,073.00000	1,116,000	22.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		528.00000	458,000	22.10	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.53280	8.64460		20.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,086.00000	990,000	18.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		391.00000	407,000	18.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,061.00000	965,000	18.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		416.00000	432,000	18.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,112.00000	1,015,000	18.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		367.00000	382,000	18.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,113.00000	1,149,000	21.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		658.00000	582,000	21.90	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,014.00000	919,000	18.92	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		469.00000	486,000	18.92	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.75680	8.86900		20.67	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		1,018.00000	924,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,127.00000	1,145,000	21.10	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		1,002.00000	908,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,161.00000	1,179,000	21.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,035.00000	940,000	21.00	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,094.00000	1,111,000	21.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.29010	9.40080		18.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,735.00000	1,620,000	19.62	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		834.00000	830,000	19.62	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,718.00000	1,603,000	19.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		867.00000	863,000	19.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,753.00000	1,638,000	19.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		802.00000	798,000	19.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		549.00000	543,000	18.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,950.00000	1,833,000	18.21	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.36420	10.47490		22.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,399.00000	2,259,000	21.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,124.00000	1,095,000	21.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,382.00000	2,241,000	21.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,157.00000	1,127,000	21.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,417.00000	2,276,000	20.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,092.00000	1,062,000	20.88	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.11730	8.23230		16.94	40,586.50	5	796.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			71,028.00000	60,327,000	15.46	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			2,798.00000	3,597,000	15.46	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			66,678.00000	56,097,000	15.44	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			3,448.00000	4,367,000	15.44	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			75,477.00000	64,668,000	15.47	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			2,247.00000	2,938,000	15.47	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			23,926.00000	28,821,000	17.55	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			27,156.00000	20,551,000	17.55	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.22660	8.34040		19.08	723,940.80	88	83.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			43,200.00000	36,505,000	19.50	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	18/06/2012	Foreign Exchange Future		8.35	Put		44,160.00000	48,845,000	19.50	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Call		41,342.00000	34,855,000	19.71	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Put		47,302.00000	52,195,000	19.71	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Call		45,110.00000	38,243,000	19.29	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Put		41,070.00000	45,583,000	19.29	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future				12.44270	12.63800			8,685,004.60	698	10,861.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.45	Call		1,214.00000	1,024,000	14.56	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.45	Put		26.00000	31,000	14.56	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.50	Call		1,166.00000	977,000	14.29	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.50	Put		28.00000	34,000	14.29	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.40	Call		1,261.00000	1,072,000	14.82	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.40	Put		23.00000	29,000	14.82	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.55	Call		1,118.00000	930,000	14.03	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.55	Put		30.00000	37,000	14.03	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.90	Call		795.00000	618,000	12.58	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.90	Put		57.00000	75,000	12.58	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.00	Call		1,651.00000	1,458,000	16.82	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.00	Put		13.00000	15,000	16.82	0.00	0	768.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.80	Call		886.00000	701,000	12.72	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.80	Put		48.00000	58,000	12.72	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		12.30	Call		497.00000	363,000	13.55	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		12.30	Put		159.00000	220,000	13.55	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.35	Call		1,310.00000	1,119,000	15.08	0.00	0	0.00
£ / R	On 19/03/2012	Foreign Exchange Future		11.35	Put		22.00000	26,000	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
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,749.00000	1,555,000	17.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		11.00000	12,000	17.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		978.00000	791,000	13.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		40.00000	48,000	13.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,553.00000	1,360,000	16.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		15.00000	17,000	16.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		707.00000	545,000	12.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		69.00000	102,000	12.82	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		751.00000	581,000	12.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		63.00000	88,000	12.70	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		360.00000	255,000	14.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		272.00000	362,000	14.30	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		456.00000	576,000	15.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		244.00000	169,000	15.46	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,013.00000	1,172,000	17.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		101.00000	65,000	17.78	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.59810	12.79170		15.69	2,695,993.40	214	2,835.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,102.00000	926,000	14.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		160.00000	178,000	14.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,066.00000	891,000	14.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		174.00000	193,000	14.34	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,139.00000	961,000	14.20	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		147.00000	163,000	14.20	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.75330	12.94620		17.68	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		621.00000	523,000	19.14	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	17/09/2012	Foreign Exchange Future	13.45	Put		1,125.00000	1,220,000	19.14	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		607.00000	511,000	19.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,161.00000	1,258,000	19.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		636.00000	536,000	19.04	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,090.00000	1,183,000	19.04	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10590	0.10700		14.29	7,307.10	69	4,328.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,704.00000	1,594,000	17.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		4.00000	4,000	17.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		752.00000	649,000	14.29	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		52.00000	59,000	14.29	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,701.00000	2,590,000	22.55	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		1.00000	0,000	22.55	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10740	0.10860		17.12	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		585.00000	507,000	18.99	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		525.00000	567,000	18.99	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		294.00000	247,000	21.76	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,234.00000	1,307,000	21.76	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,182.00000	1,073,000	17.01	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		122.00000	133,000	17.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.40280	10.44510		13.92	18,454,567.20	1,774	21,657.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		452.00000	424,000	13.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		107.00000	121,000	13.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		419.00000	391,000	13.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		124.00000	138,000	13.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		487.00000	459,000	13.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		92.00000	106,000	13.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,400.00000	1,360,000	16.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		5.00000	7,000	16.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		357.00000	329,000	13.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		162.00000	176,000	13.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		688.00000	655,000	14.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		43.00000	52,000	14.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,450.00000	1,409,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		5.00000	6,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		603.00000	571,000	13.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		58.00000	68,000	13.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		197.00000	175,000	14.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		352.00000	372,000	14.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		154.00000	134,000	15.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		459.00000	481,000	15.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		328.00000	301,000	13.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		183.00000	198,000	13.91	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		89.00000	74,000	16.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		744.00000	771,000	16.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		51.00000	41,000	18.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,106.00000	1,138,000	18.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		120.00000	103,000	15.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		575.00000	600,000	15.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		36.00000	29,000	19.38	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	11.75	Put		1,341.00000	1,376,000	19.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		111.00000	95,000	15.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		616.00000	642,000	15.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		914.00000	879,000	14.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		19.00000	26,000	14.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		66.00000	55,000	17.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		921.00000	952,000	17.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		141.00000	123,000	15.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		496.00000	520,000	15.30	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		658.00000	684,000	16.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		103.00000	87,000	16.09	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,199.00000	1,232,000	18.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		44.00000	35,000	18.73	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.54870	10.59010		16.20	21,097.40	2	24,589.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		538.00000	517,000	15.94	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		348.00000	368,000	15.94	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		514.00000	493,000	16.03	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		374.00000	394,000	16.03	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		562.00000	541,000	15.86	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		322.00000	342,000	15.86	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.69820	10.73980		17.04	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		609.00000	586,000	17.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		595.00000	613,000	17.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		586.00000	563,000	17.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		622.00000	640,000	17.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		633.00000	610,000	17.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		569.00000	587,000	17.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.11130	11.16260		17.79	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		1,005.00000	961,000	18.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,335.00000	1,343,000	18.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		989.00000	946,000	18.40	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,369.00000	1,378,000	18.40	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		1,021.00000	977,000	18.26	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,301.00000	1,309,000	18.26	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			411.60400	410.05900			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			417.45900	415.90500			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			374.99600	373.65600			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			380.33000	378.98300			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.33750	8.40040		15.68	833,750.00	100	28,081.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,158.00000	1,095,000	17.67	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		8.00000	8,000	17.67	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,109.00000	1,046,000	17.34	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		9.00000	9,000	17.34	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,207.00000	1,144,000	18.01	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		7.00000	7,000	18.01	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,012.00000	949,000	16.67	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		12.00000	12,000	16.67	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,454.00000	1,391,000	19.68	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	19/03/2012	Foreign Exchange Future	6.95	Put		4.00000	4,000	19.68	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		687.00000	627,000	15.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		37.00000	40,000	15.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		963.00000	900,000	16.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		13.00000	13,000	16.34	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,405.00000	1,341,000	19.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		5.00000	4,000	19.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,201.00000	2,138,000	24.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	1,000	24.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		561.00000	503,000	15.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		61.00000	66,000	15.72	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.37210	8.43350		17.18	50,232.60	6	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		883.00000	827,000	16.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		100.00000	105,000	16.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		843.00000	789,000	16.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		110.00000	117,000	16.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		923.00000	867,000	16.95	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		90.00000	95,000	16.95	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.41420	8.47560		17.74	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		617.00000	575,000	17.54	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		378.00000	397,000	17.54	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		591.00000	550,000	17.60	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		402.00000	422,000	17.60	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		643.00000	600,000	17.48	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		354.00000	372,000	17.48	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.38290	9.44490		17.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,509.00000	2,452,000	17.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		364.00000	369,000	17.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,468.00000	2,411,000	16.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		373.00000	378,000	16.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,549.00000	2,493,000	17.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		354.00000	360,000	17.17	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.97240	8.05470		12.08	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		527.00000	450,000	11.72	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		22.00000	28,000	11.72	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		482.00000	406,000	11.54	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		27.00000	34,000	11.54	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		572.00000	495,000	11.89	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		17.00000	23,000	11.89	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.06280	8.14650		13.20	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		298.00000	248,000	13.59	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		302.00000	335,000	13.59	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		279.00000	231,000	13.78	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		333.00000	368,000	13.78	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		320.00000	266,000	13.40	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		274.00000	303,000	13.40	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.27570	0.33610			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.10220	0.08120			0.00	0	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	31/01/2012			0.13770	0.18870			0.00	0	12,500.00
CF CAN	On	29/02/2012			0.13180	0.15270			0.00	0	12,500.00
CF CAN	On	31/01/2012			0.01410	0.00890			0.00	0	19,481.00
CF CAN	On	29/02/2012			0.04860	0.03760			0.00	0	12,987.00
CHF / R	On	19/03/2012			8.60230	8.62220		14.44	0.00	0	25.00
CHF / R	On	19/03/2012	8.60	Call		230.00000	213,000	14.44	0.00	0	0.00
CHF / R	On	19/03/2012	8.60	Put		208.00000	211,000	14.44	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Call		210.00000	194,000	14.75	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Put		238.00000	242,000	14.75	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Call		254.00000	237,000	14.32	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Put		182.00000	185,000	14.32	0.00	0	0.00
CHF / R	On	18/06/2012			8.73370	8.75250		16.99	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Call		320.00000	273,000	18.46	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Put		668.00000	639,000	18.46	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Call		306.00000	261,000	18.67	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Put		704.00000	677,000	18.67	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Call		334.00000	286,000	18.25	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Put		632.00000	602,000	18.25	0.00	0	0.00
CRD1	On	02/02/2012			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023			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
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			376.31000	375.00600			0.00	0	185.00
GOVI	On	02/02/2012	GOVI	369.00	Call		60,060.00000	73,100,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		59,960.00000	73,000,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		60,160.00000	73,200,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			381.66300	380.35200			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		16,480.00000	3,370,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		16,580.00000	3,470,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		16,380.00000	3,270,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			167.71900	167.68300			1,677,190.00	1	511.00
IGOV	On	03/05/2012	Index Future			170.10500	170.07300			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			454.71000	454.71000			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.60000	5.60000				0.00	0	101.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.62000	5.63000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.65000	5.66000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.72000	5.75000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.87000	5.90000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.08000	6.12000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.31000	6.36000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.57000	6.62000				0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.71000	6.76000				0.00	0	500.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.44620	6.51860		11.71	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call			282.00000	225,000	11.71	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put			47.00000	63,000	11.71	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call			275.00000	218,000	11.71	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put			50.00000	66,000	11.71	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call			290.00000	232,000	11.71	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put			45.00000	60,000	11.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.49500	6.56500		14.58	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			407.00000	352,000	14.40	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			142.00000	157,000	14.40	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			376.00000	323,000	14.45	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			161.00000	178,000	14.45	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			439.00000	382,000	14.35	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put			124.00000	137,000	14.35	0.00	0	0.00
OTH1 On	02/02/2012	Index Future				367.57400	366.07200			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call			1.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put			0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call			0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put			9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call			11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put			0.00000	0,000		0.00	0	0.00
R157 On	02/02/2012	Bond Future				6.74400	6.82200		3.98	0.00	0	10,961.00
R157 On	02/02/2012	Bond Future	8.50	Call			5,777.00000	6,054,000	4.26	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put			0.00000	0,000	4.26	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call			5,944.00000	6,221,000	4.26	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put			0.00000	0,000	4.26	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call			5,610.00000	5,887,000	4.26	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put			0.00000	0,000	4.26	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call			151.00000	211,000	3.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.55	Put		1,122.00000	904,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,967.00000	2,692,000	3.86	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		3.00000	5,000	3.86	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,004.00000	1,211,000	4.06	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		198.00000	127,000	4.06	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,076.00000	1,812,000	3.90	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		23.00000	36,000	3.90	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,417.00000	1,178,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		87.00000	125,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		245.00000	332,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		858.00000	667,000	3.96	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,428.00000	1,667,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		95.00000	57,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.83200	6.91600		4.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,405.00000	4,662,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		103.00000	82,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,550.00000	4,810,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		91.00000	73,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,260.00000	4,515,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		116.00000	93,000	4.53	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.89000	6.98200		4.44	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,648.00000	3,864,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		589.00000	524,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,761.00000	3,980,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		555.00000	492,000	4.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	7.95	Call		3,533.00000	3,747,000	4.67	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		622.00000	555,000	4.67	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.96000	7.06000		4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,811.00000	1,950,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,980.00000	1,837,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,884.00000	2,026,000	4.47	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,912.00000	1,773,000	4.47	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,742.00000	1,877,000	4.45	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,051.00000	1,905,000	4.45	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.53600	8.59200		15.03	0.00	0	27,779.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,177.00000	4,578,000	15.49	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		491.00000	373,000	15.49	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,536.00000	4,952,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		410.00000	307,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,828.00000	4,212,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		585.00000	449,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,230.00000	7,722,000	14.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		50.00000	61,000	14.61	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,007.00000	18,487,000	14.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	14.47	0.00	0	6,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	8.00	Put		5,863.00000	5,381,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		196.00000	234,000	14.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		33,535.00000	34,054,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,309.00000	105,829,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.95	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.62300	8.68100		15.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,660.00000	5,978,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,820.00000	2,610,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,933.00000	6,259,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,657.00000	2,455,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,393.00000	5,703,000	15.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,991.00000	2,774,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.70000	8.76000		15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,265.00000	5,535,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,354.00000	5,088,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,493.00000	5,770,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,138.00000	4,879,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,048.00000	5,311,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,584.00000	5,311,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.77800	8.84000		15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,963.00000	6,231,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,753.00000	6,478,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,182.00000	6,456,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,532.00000	6,263,000	15.11	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	8.70	Call		5,757.00000	6,019,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,989.00000	6,708,000	15.05	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.91033	218.90819			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		908.00000	910,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		858.00000	860,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		958.00000	960,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			247.22569	247.20715			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		10,207.00000	10,226,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		10,157.00000	10,176,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		10,257.00000	10,276,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future			6.24500	6.32300		3.37	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,027.00000	5,237,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,153.00000	5,363,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,900.00000	5,110,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.29700	6.38100		3.47	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,371.00000	3,565,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		65.00000	52,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,482.00000	3,677,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		58.00000	46,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,261.00000	3,453,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		74.00000	58,000	3.70	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.30800	6.40200		3.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,781.00000	2,948,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		358.00000	314,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,867.00000	3,036,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		335.00000	293,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,693.00000	2,859,000	3.82	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		379.00000	334,000	3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.31700	6.42200		3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,514.00000	1,625,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,357.00000	1,256,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,569.00000	1,683,000	3.72	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	6.55	Put		1,312.00000	1,214,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,461.00000	1,570,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,405.00000	1,302,000	3.71	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			186.75607	186.74185			0.00	0	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,742.00000	9,756,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,692.00000	9,706,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		9,792.00000	9,806,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.42900	7.50700		6.83	0.00	0	3,569.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,528.00000	5,887,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1.00000	1,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,742.00000	6,101,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1.00000	0,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,313.00000	5,672,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1.00000	1,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,656.00000	2,322,000	6.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		55.00000	80,000	6.68	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,637.00000	1,352,000	6.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	7.20	Call		213.00000	288,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		407.00000	528,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,132.00000	894,000	6.79	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,137.00000	2,449,000	7.04	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		124.00000	77,000	7.04	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.52500	7.60600		7.31	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,183.00000	5,494,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		290.00000	243,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,363.00000	5,678,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		263.00000	220,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,005.00000	5,312,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		320.00000	269,000	7.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.60200	7.68800		7.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,465.00000	4,725,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,108.00000	1,005,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,607.00000	4,872,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,048.00000	949,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,319.00000	4,575,000	7.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,165.00000	1,057,000	7.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.68900	7.78000		7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,646.00000	2,832,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,767.00000	2,586,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,751.00000	2,941,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,670.00000	2,493,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,547.00000	2,728,000	7.31	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	7.70	Put		2,870.00000	2,684,000	7.31	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.73800	7.81000		8.90	0.00	0	3,526.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,043.00000	6,421,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		4.00000	1,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,285.00000	6,665,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2.00000	1,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,799.00000	6,178,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		4.00000	3,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		3,097.00000	2,746,000	8.72	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		89.00000	119,000	8.72	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,483.00000	1,734,000	9.04	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		487.00000	358,000	9.04	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		296.00000	377,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,947.00000	1,648,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.83500	7.91000		9.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,873.00000	5,170,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		705.00000	619,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,060.00000	5,362,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		651.00000	570,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,683.00000	4,976,000	9.68	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		757.00000	667,000	9.68	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.91700	7.99600		9.17	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		4,192.00000	4,442,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,750.00000	1,610,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,349.00000	4,604,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,669.00000	1,534,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,037.00000	4,283,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,834.00000	1,690,000	9.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.00400	8.08600		9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,131.00000	3,323,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,540.00000	3,342,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,253.00000	3,449,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,424.00000	3,230,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,017.00000	3,205,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,665.00000	3,463,000	9.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.02000	6.09900		2.09	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,406.00000	3,551,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,494.00000	3,638,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,318.00000	3,463,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.26	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			6.06600	6.15500		2.26	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,165.00000	2,299,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		38.00000	29,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,238.00000	2,374,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		33.00000	26,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,093.00000	2,226,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		44.00000	34,000	2.42	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.04600	6.15100		2.41	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,739.00000	1,852,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		244.00000	213,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,792.00000	1,906,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		230.00000	200,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,687.00000	1,799,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		260.00000	227,000	2.55	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.99500	6.12100		2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		864.00000	934,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,003.00000	928,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		895.00000	966,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		976.00000	903,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		836.00000	904,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,032.00000	956,000	2.50	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.98800	8.05000		9.00	0.00	0	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,159.00000	5,504,000	9.67	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.00	Put		8.00000	4,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,418.00000	5,764,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		6.00000	3,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,899.00000	5,243,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		10.00000	5,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,055.00000	3,714,000	8.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		22.00000	30,000	8.74	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,429.00000	2,124,000	8.86	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		150.00000	194,000	8.86	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		396.00000	493,000	8.94	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,527.00000	1,275,000	8.94	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,620.00000	2,923,000	9.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		135.00000	89,000	9.33	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.08500	8.14900		10.72	0.00	0	10.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,314.00000	4,559,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,107.00000	1,002,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,503.00000	4,753,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,035.00000	935,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,128.00000	4,368,000	11.16	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,182.00000	1,073,000	11.16	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.17000	8.23700		10.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,584.00000	4,812,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,916.00000	1,789,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,752.00000	4,983,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,829.00000	1,705,000	11.01	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		4,419.00000	4,642,000	10.95	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,007.00000	1,875,000	10.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.25500	8.32400		10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,453.00000	3,628,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,834.00000	3,654,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,583.00000	3,763,000	10.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,706.00000	3,531,000	10.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,329.00000	3,500,000	10.49	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,969.00000	3,785,000	10.49	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.02100	8.08300		9.24	0.00	0	14,067.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,330.00000	5,702,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		6.00000	4,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,607.00000	5,979,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		5.00000	2,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,053.00000	5,423,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		9.00000	4,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,946.00000	3,582,000	8.99	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		26.00000	37,000	8.99	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,492.00000	2,163,000	9.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		145.00000	191,000	9.11	0.00	0	960.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	7.90	Call		408.00000	516,000	9.20	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,520.00000	1,253,000	9.20	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,870.00000	3,205,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		108.00000	68,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.10800	8.17100		11.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,519.00000	5,806,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		803.00000	719,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,730.00000	6,023,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		740.00000	662,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,304.00000	5,586,000	12.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		864.00000	774,000	12.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.18200	8.24800		11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,910.00000	5,152,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,085.00000	1,947,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,089.00000	5,337,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,988.00000	1,856,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,732.00000	4,970,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,183.00000	2,041,000	12.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.26000	8.32800		11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,557.00000	3,745,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,995.00000	3,801,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,699.00000	3,892,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,856.00000	3,667,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,423.00000	3,607,000	11.48	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,143.00000	3,946,000	11.48	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	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.92300	8.97400		20.22	0.00	0	2,900.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,595.00000	1,778,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,396.00000	1,186,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		1,801.00000	2,000,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,222.00000	1,028,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,404.00000	1,570,000	20.19	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,589.00000	1,362,000	20.19	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.99800	9.05100		20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,208.00000	3,400,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,595.00000	3,385,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,395.00000	3,594,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,403.00000	3,199,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,031.00000	3,215,000	20.78	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,801.00000	3,583,000	20.78	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.06500	9.11900		20.76	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,140.00000	5,360,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,172.00000	3,987,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,337.00000	5,562,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,005.00000	3,825,000	21.08	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		4,947.00000	5,162,000	20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,346.00000	4,156,000	20.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.13300	9.18800		20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,647.00000	4,842,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,055.00000	5,843,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,822.00000	5,022,000	20.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,851.00000	5,644,000	20.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,481.00000	4,671,000	20.25	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,271.00000	6,053,000	20.25	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			140.09359	139.99082			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,991.00000	9,094,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		8,941.00000	9,044,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		9,041.00000	9,144,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future			116.70477	116.70027			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,200.00000	6,205,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		6,150.00000	6,155,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		6,250.00000	6,255,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			113.56145	113.45331			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,953.00000	5,061,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		4,903.00000	5,011,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		5,003.00000	5,111,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.91100	8.97200		18.24	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,632.00000	1,864,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,414.00000	1,167,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,844.00000	2,096,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,238.00000	1,011,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,437.00000	1,649,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,609.00000	1,342,000	18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.99100	9.05400		18.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.25	Call		4,262.00000	4,539,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,774.00000	2,564,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,478.00000	4,763,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,617.00000	2,415,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,051.00000	4,319,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,939.00000	2,719,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.06200	9.12700		18.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,210.00000	5,479,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,284.00000	4,058,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,411.00000	5,686,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,114.00000	3,893,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,012.00000	5,275,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,461.00000	4,228,000	18.92	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.13800	9.20400		18.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,648.00000	4,884,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,196.00000	5,936,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,819.00000	5,061,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,984.00000	5,730,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,480.00000	4,711,000	18.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,414.00000	6,149,000	18.16	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R:On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1	On 02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future			1.28220	1.30040		17.93	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		1,071.00000	905,000	16.53	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		67.00000	83,000	16.53	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		685.00000	546,000	16.74	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		181.00000	224,000	16.74	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,523.00000	1,344,000	16.31	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		19.00000	22,000	16.31	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.29940	1.31660		19.13	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,754.00000	1,591,000	17.09	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		88.00000	97,000	17.09	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,355.00000	1,204,000	17.57	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		189.00000	210,000	17.57	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,211.00000	2,042,000	17.74	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		45.00000	48,000	17.74	0.00	0	0.00

<b>Total for Derivatives :</b>									<b>237,967,427.90</b>	<b>34,828</b>	<b>1,173,766.00</b>
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**i-Bonds**

1BG4A'On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A'On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		2,500,000,000.00		25,000	14,119,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2014			100.00000	100.00000			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
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	12,000,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	13,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	706,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			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
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	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
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	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
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	6,709,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	17,212,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	5,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	300,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	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
ACL026On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On 15/09/2015 Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On 22/10/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	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
ACL140	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	8,400,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	14,002,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	6,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP52L	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP53L	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP54L	On	07/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	3,215,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			500,000,000.00	5,000	4,005,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	6,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			300,000,000.00	3,000	16,213,000.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	100,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	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
CLN114On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN190On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On	23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On	24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On	29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On	31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	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
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			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
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			300,000,000.00	3,000	2,115,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	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	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000		1,500,000,000,000.00		15,000,000	6,000,000.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000		80,000,000,000,000.00		800,000,000	400,000,000.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000		23,000,000,000,000.00		230,000,000	115,000,000.00
DENG2	On	12/02/2012	Spot Bond			100.00000	100.00000		15,000,000,000,000.00		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		40,002,600,000,000.00		400,026,000	266,054,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		56,001,100,000,000.00		560,011,000	423,291,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ149	LOn	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ156	LOn	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ158	LOn	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159	LOn	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160	LOn	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161	LOn	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162	LOn	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163	LOn	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164	LOn	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166	LOn	08/02/2012			100.00000	100.00000			0.00	0	0.00
EQ167	LOn	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	54,903,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			925,148,000,000.00	100,016,000	267,476,500.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			90,000,000.00	9,000	169,048,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			769,300,000.00	98,000	38,296,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			390,000,000.00	52,000	219,995,000.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			1,500,000,000.00	15,000	4,611,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	20,000,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	1,503,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	511,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	72.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT13	On	01/04/2012			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	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	203,250,000.00
GRDB1	On	10/01/2018			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
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	0.00
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
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		2,200,000,000.00		22,000	28,343,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		68,000,000,000.00		680,000	98,340,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	17,030,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
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	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,004,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000		3,000,000,000,000.00	30,000,000	30,000,000.00	
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00

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

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000,000.00	20,000,000	20,000,000.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000		6,000,000,000,000.00	60,000,000,000.00	60,000,000	60,000,000.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	10,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	31,812,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9,130,000,000.00	3,320,000	1,660,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			8,200,000,000,000.00	82,000,000	41,000,000.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000		63,800,000,000,000.00	638,000,000	449,000,000.00	
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			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	25,000,000.00
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	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			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
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP011	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP012	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP013	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP141	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP191	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
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,009,000.00
MTN02	On	13/07/2014			100.00000	100.00000			2,000,000,000.00	20,000	1,921,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			500,000,000.00	5,000	3,712,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,900,000,000.00		19,000	8,111,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		500,000,000.00		5,000	6,006,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,900,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		2,100,000,000.00		21,000	9,119,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN6	On	29/01/2016			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	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		1,300,000,000.00		13,000	3,900,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012			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
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	30,512,000.00
NRA01	On	30/04/2014			100.00000	100.00000		5,900,000,000,000.00	59,000,000,000.00	59,000,000	121,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		800,000,000.00	8,000,000,000.00	8,000	12,008,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	9,300,000.00



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
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			2,100,000,000.00	21,000	27,921,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.72000	6.79500		125,151,351,360,000.00	18,623,713,000	18,623,713,000	14,172,511,000.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.51500	8.57000		44,443,976,398,055.00	5,219,492,237	5,219,492,237	9,034,478,418.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.22369	218.18912		8,567,985,806,256.00	39,262,400	39,262,400	876,935,000.00
R197	On	07/12/2023	Spot Bond			2.23000	2.23000		130,801,430,500.00	58,655,350	58,655,350	441,250,000.00
R201	On	21/12/2014	Spot Bond			6.23000	6.30500		2,774,836,255,940.00	445,399,078	445,399,078	2,904,124,000.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		3,288,723,652,700.00	1,429,879,849	1,429,879,849	2,354,432,485.00
R203	On	15/09/2017	Spot Bond			7.40500	7.48000		17,849,111,182,570.00	2,410,413,394	2,410,413,394	4,904,784,000.00
R204	On	21/12/2018	Spot Bond			7.71500	7.78500		19,078,312,319,135.00	2,472,885,589	2,472,885,589	6,106,756,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			6.00500	6.08000			25,755,577,110,000.00	4,289,022,000	5,588,841,000.00
R207	On	15/01/2020	Spot Bond			7.96500	8.02500			37,478,434,536,000.00	4,705,390,400	9,410,925,921.00
R208	On	31/03/2021	Spot Bond			8.00000	8.06000			23,779,818,592,000.00	2,972,477,324	7,482,639,455.00
R209	On	31/03/2036	Spot Bond			8.90500	8.95500			11,950,999,775,000.00	1,342,055,000	10,979,629,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31500			264,924,050,160.00	114,685,736	1,004,793,000.00
R211	On	31/01/2017	Spot Bond			0.88000	0.88000			11,718,525,280.00	13,316,506	250,552,000.00
R212	On	31/01/2022	Spot Bond			2.16000	2.17000			197,806,989,600.00	91,577,310	587,690,000.00
R213	On	28/02/2031	Spot Bond			8.89000	8.95000			22,962,114,350,000.00	2,582,915,000	2,378,083,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,841,879,315,000.00	744,904,510	2,841,087,939.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R349C	On	21/06/2026	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
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA060	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	27,300,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	17,300,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	2,309,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	6,800,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			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			600,000,000.00	6,000	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	20,641,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	8,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
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
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SYN883	On	13/01/2012			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	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
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	5,709,000.00
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			2,200,000,000.00	22,000	1,006,313,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	263,911,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	174,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,400,000,000.00	24,000	24,134,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP116	On	09/02/2012			100.00000	100.00000				0.00	0	0.00
TSP117	On	23/02/2012			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
UG21	On	02/03/2021			100.00000	100.00000				0.00	0	25,000,000.00
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
VIP1A4	On	07/05/2012			7.57500	7.57500				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		821,900,000,000.00		8,219,000	66,369,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		28,000,000,000,000.00		280,000,000	129,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		580,000,000,000.00		5,800,000	33,900,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA026	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
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>684,433,398,948,196.00</b>	<b>51,009,234,683</b>	<b>88,651,455,790.00</b>
<b>Grand Total:</b>							<b>684,433,636,915,624.00</b>	<b>51,009,269,511</b>	<b>88,652,629,556.00</b>