



# Daily MTM Report

Daily summary for: 19/01/2012

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			8.00390	8.10310		16.03	191,405,264.60	23,914	252,252.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,071.00000	973,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		4.00000	5,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,022.00000	924,000	16.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		5.00000	6,000	16.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,121.00000	1,023,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		4.00000	5,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,107.00000	1,009,000	16.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		4.00000	5,000	16.88	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		959.00000	862,000	15.87	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		6.00000	8,000	15.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		861.00000	766,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		8.00000	12,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,305.00000	1,207,000	18.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		2.00000	3,000	18.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		910.00000	813,000	15.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		7.00000	9,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,355.00000	1,256,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	2,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		582.00000	496,000	14.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		29.00000	42,000	14.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		289.00000	233,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		136.00000	179,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		718.00000	627,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		15.00000	23,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		146.00000	116,000	17.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		343.00000	412,000	17.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,405.00000	1,306,000	18.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	2,000	18.90	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		133.00000	105,000	18.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		380.00000	451,000	18.10	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,255.00000	1,157,000	17.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		2.00000	3,000	17.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		262.00000	209,000	16.03	20,900.00	100	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		159.00000	205,000	16.03	20,500.00	100	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,008.00000	911,000	16.20	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		5.00000	7,000	16.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,454.00000	1,356,000	19.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	2,000	19.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		672.00000	582,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		19.00000	28,000	15.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		176.00000	141,000	17.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		273.00000	337,000	17.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		349.00000	286,000	15.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		96.00000	132,000	15.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,057.00000	960,000	16.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		4.00000	6,000	16.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,504.00000	1,405,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		383.00000	316,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		80.00000	112,000	15.47	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		237.00000	190,000	16.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		184.00000	236,000	16.32	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		318.00000	259,000	15.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		115.00000	155,000	15.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		194.00000	156,000	16.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		241.00000	302,000	16.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		765.00000	672,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		12.00000	18,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		812.00000	719,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		9.00000	15,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,206.00000	1,107,000	17.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		3.00000	3,000	17.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		455.00000	382,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		52.00000	78,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		213.00000	172,000	16.62	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	8.10	Put		210.00000	268,000	16.62	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		626.00000	539,000	15.06	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		23.00000	35,000	15.06	17,500.00	500	2,920.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,704.00000	1,605,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,953.00000	1,854,000	22.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	22.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		538.00000	455,000	14.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		35.00000	51,000	14.91	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		160.00000	128,000	17.51	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		307.00000	374,000	17.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,903.00000	1,804,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,156.00000	1,058,000	17.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		3.00000	4,000	17.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		418.00000	348,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		65.00000	94,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		121.00000	95,000	18.39	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		418.00000	491,000	18.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,654.00000	1,555,000	20.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	20.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		496.00000	417,000	15.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		43.00000	63,000	15.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,554.00000	1,455,000	19.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	19.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,604.00000	1,505,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	20.25	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,754.00000	1,655,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	1,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,003.00000	1,904,000	22.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	22.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		110.00000	87,000	18.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		457.00000	533,000	18.72	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		101.00000	79,000	19.05	39,500.00	500	8,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		498.00000	575,000	19.05	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		61.00000	48,000	21.03	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		758.00000	844,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		942.00000	1,031,000	22.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		45.00000	35,000	22.26	0.00	0	6,700.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		85.00000	67,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		582.00000	663,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		78.00000	61,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		625.00000	707,000	20.04	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		713.00000	798,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		66.00000	52,000	20.70	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		669.00000	752,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		72.00000	56,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,178.00000	1,270,000	23.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		31.00000	24,000	23.80	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,420.00000	1,514,000	25.34	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		23.00000	18,000	25.34	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.11160	8.21210		17.41	25,600,209.60	3,156	39,164.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,005.00000	912,000	15.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		43.00000	50,000	15.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		960.00000	869,000	15.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		48.00000	57,000	15.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,050.00000	957,000	15.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		38.00000	45,000	15.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		421.00000	368,000	17.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		309.00000	356,000	17.41	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		13.00000	14,000	16.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,475.00000	1,376,000	16.82	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		280.00000	242,000	19.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		568.00000	630,000	19.12	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		242.00000	209,000	19.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		680.00000	747,000	19.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		220.00000	190,000	20.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		758.00000	828,000	20.21	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,236.00000	1,140,000	16.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		24.00000	28,000	16.22	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		791.00000	710,000	15.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		79.00000	98,000	15.66	0.00	0	4,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		467.00000	410,000	17.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		255.00000	298,000	17.02	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		379.00000	331,000	17.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		367.00000	419,000	17.84	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.21930	8.32160		18.35	0.00	0	6,456.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,192.00000	1,102,000	16.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		70.00000	83,000	16.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,149.00000	1,061,000	16.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		77.00000	92,000	16.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,235.00000	1,145,000	16.20	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		63.00000	76,000	16.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		84.00000	100,000	16.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,106.00000	1,019,000	16.04	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,071.00000	1,142,000	21.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		293.00000	261,000	21.42	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		688.00000	627,000	17.16	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		266.00000	308,000	17.16	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		412.00000	369,000	19.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		690.00000	750,000	19.72	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,153.00000	1,225,000	21.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		275.00000	244,000	21.75	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		836.00000	901,000	20.41	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		358.00000	320,000	20.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.32500	8.42900		18.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		955.00000	882,000	16.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		226.00000	257,000	16.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		924.00000	853,000	16.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		245.00000	278,000	16.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		986.00000	912,000	16.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		207.00000	237,000	16.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		357.00000	400,000	17.68	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		786.00000	725,000	17.68	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,089.00000	1,154,000	21.20	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		418.00000	379,000	21.20	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.41870	8.52240		18.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		942.00000	875,000	17.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		370.00000	406,000	17.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		917.00000	851,000	17.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		395.00000	432,000	17.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		968.00000	900,000	17.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		346.00000	381,000	17.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,110.00000	1,169,000	20.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		532.00000	488,000	20.80	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		868.00000	807,000	17.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		446.00000	488,000	17.91	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.64460	8.74600		19.05	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		849.00000	794,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,081.00000	1,127,000	19.69	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		834.00000	779,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,116.00000	1,162,000	19.78	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		865.00000	809,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,047.00000	1,092,000	19.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.18770	9.28180		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	12/12/2014	Foreign Exchange Future	8.50	Call		1,529.00000	1,466,000	18.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		747.00000	778,000	18.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,511.00000	1,448,000	18.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		779.00000	810,000	18.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,548.00000	1,486,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		716.00000	748,000	18.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		482.00000	502,000	16.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,764.00000	1,690,000	16.95	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.26180	10.35590		20.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,151.00000	2,079,000	19.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		995.00000	1,017,000	19.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,133.00000	2,061,000	19.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,027.00000	1,049,000	19.65	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,169.00000	2,097,000	19.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		963.00000	985,000	19.42	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.00390	8.10310		16.03	80,039.00	10	796.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			58,174.00000	49,624,000	14.98	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			2,864.00000	4,234,000	14.98	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			53,837.00000	45,509,000	14.91	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			3,527.00000	5,119,000	14.91	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			62,618.00000	53,868,000	15.06	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			2,308.00000	3,478,000	15.06	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			27,323.00000	33,697,000	17.21	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			17,633.00000	14,087,000	17.21	0.00	0	80.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.11160	8.21210		17.41	0.00	0	83.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		32,524.00000	28,237,000	18.48	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		46,314.00000	52,077,000	18.48	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		30,926.00000	26,812,000	18.69	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		49,716.00000	55,652,000	18.69	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		34,217.00000	29,750,000	18.27	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		43,007.00000	48,590,000	18.27	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.36040	12.49240		14.18	4,140,734.00	335	11,110.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,068.00000	944,000	14.74	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		26.00000	34,000	14.74	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		1,021.00000	897,000	14.48	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		29.00000	37,000	14.48	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		1,116.00000	991,000	15.00	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		24.00000	31,000	15.00	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		974.00000	851,000	14.23	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put		32.00000	41,000	14.23	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Call		652.00000	555,000	13.44	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Put		60.00000	95,000	13.44	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Call		1,504.00000	1,376,000	17.06	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Put		12.00000	16,000	17.06	0.00	0	768.00
£ / R On	19/03/2012	Foreign Exchange Future	11.80	Call		742.00000	630,000	13.28	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.80	Put		50.00000	70,000	13.28	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	12.30	Call		381.00000	312,000	14.10	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	12.30	Put		189.00000	252,000	14.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,164.00000	1,039,000	15.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		22.00000	29,000	15.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,603.00000	1,473,000	17.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		11.00000	13,000	17.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		833.00000	714,000	13.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		41.00000	54,000	13.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,407.00000	1,278,000	16.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		15.00000	18,000	16.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		576.00000	486,000	13.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		84.00000	126,000	13.61	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		613.00000	520,000	13.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		71.00000	110,000	13.52	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		262.00000	214,000	14.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		320.00000	404,000	14.86	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		528.00000	626,000	15.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		170.00000	136,000	15.89	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,118.00000	1,234,000	17.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		60.00000	44,000	17.74	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.51480	12.64800		15.28	0.00	0	2,865.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		945.00000	853,000	14.20	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		147.00000	188,000	14.20	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		909.00000	819,000	14.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		161.00000	204,000	14.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		982.00000	888,000	14.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		134.00000	173,000	14.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Future			12.66910	12.80420		16.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		479.00000	434,000	17.97	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,125.00000	1,215,000	17.97	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		466.00000	422,000	18.07	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,162.00000	1,253,000	18.07	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		492.00000	446,000	17.87	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,088.00000	1,177,000	17.87	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10410	0.10550		13.53	0.00	0	4,328.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,553.00000	1,414,000	16.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		3.00000	4,000	16.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		599.00000	486,000	13.53	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		49.00000	76,000	13.53	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,550.00000	2,410,000	21.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	21.81	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10560	0.10710		15.99	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		449.00000	382,000	18.00	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		539.00000	622,000	18.00	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		204.00000	169,000	20.76	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,294.00000	1,409,000	20.76	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,021.00000	902,000	15.92	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		111.00000	142,000	15.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.32130	10.40170		12.85	165,140.80	16	21,631.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		399.00000	340,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		97.00000	119,000	12.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		364.00000	308,000	12.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		112.00000	137,000	12.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		434.00000	373,000	12.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		82.00000	102,000	12.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,356.00000	1,276,000	15.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		4.00000	5,000	15.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		301.00000	251,000	12.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		149.00000	180,000	12.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		638.00000	563,000	12.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		36.00000	42,000	12.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,405.00000	1,325,000	15.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		3.00000	4,000	15.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		551.00000	483,000	12.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		49.00000	62,000	12.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		150.00000	124,000	14.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		348.00000	403,000	14.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		112.00000	92,000	14.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		460.00000	521,000	14.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		273.00000	225,000	12.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		171.00000	204,000	12.85	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		59.00000	49,000	16.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		757.00000	828,000	16.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		32.00000	25,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,130.00000	1,204,000	18.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		84.00000	69,000	15.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		582.00000	648,000	15.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		21.00000	17,000	19.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,369.00000	1,446,000	19.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		77.00000	63,000	15.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		625.00000	692,000	15.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		868.00000	790,000	13.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		16.00000	19,000	13.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		43.00000	35,000	17.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		941.00000	1,014,000	17.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		102.00000	83,000	14.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		500.00000	562,000	14.88	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		668.00000	737,000	15.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		70.00000	58,000	15.86	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,225.00000	1,300,000	18.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		27.00000	21,000	18.54	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.46640	10.54830		14.61	837,312.00	80	24,699.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		466.00000	422,000	14.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		318.00000	356,000	14.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		442.00000	400,000	14.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		344.00000	384,000	14.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		491.00000	445,000	14.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		293.00000	329,000	14.40	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.61520	10.69910		15.36	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		544.00000	466,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		570.00000	576,000	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
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		521.00000	445,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		597.00000	605,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		568.00000	489,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		544.00000	549,000	15.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.03720	11.12320		15.85	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		854.00000	809,000	16.51	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,224.00000	1,265,000	16.51	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		840.00000	795,000	16.59	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,260.00000	1,301,000	16.59	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		869.00000	824,000	16.44	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,189.00000	1,230,000	16.44	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			414.45200	413.76300			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			420.30900	419.62700			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			377.53500	376.87000			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			382.87100	382.21100			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.28100	8.35430		13.36	41,777,645.00	5,045	19,421.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,108.00000	1,035,000	16.18	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		4.00000	4,000	16.18	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,059.00000	986,000	15.82	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		5.00000	5,000	15.82	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,157.00000	1,084,000	16.53	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		3.00000	3,000	16.53	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		960.00000	887,000	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
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		6.00000	6,000	15.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,406.00000	1,333,000	18.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		2.00000	2,000	18.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		626.00000	558,000	13.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		22.00000	27,000	13.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		911.00000	838,000	14.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		7.00000	7,000	14.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,356.00000	1,283,000	17.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		2.00000	2,000	17.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,154.00000	2,081,000	21.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		492.00000	428,000	13.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		38.00000	47,000	13.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.31540	8.38910		14.64	124,731.00	15	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		803.00000	740,000	14.44	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		64.00000	75,000	14.44	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		762.00000	700,000	14.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		73.00000	85,000	14.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		845.00000	781,000	14.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		56.00000	66,000	14.46	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.35610	8.43060		15.19	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		510.00000	468,000	15.05	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		316.00000	348,000	15.05	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		484.00000	444,000	15.11	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		340.00000	374,000	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
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		536.00000	493,000	14.98	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		292.00000	323,000	14.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.36840	9.42130		16.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,484.00000	2,418,000	16.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		363.00000	350,000	16.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,443.00000	2,377,000	16.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		372.00000	359,000	16.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,525.00000	2,459,000	16.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		354.00000	341,000	16.76	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.92480	7.96730		11.41	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		439.00000	402,000	11.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		22.00000	27,000	11.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		396.00000	361,000	11.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		29.00000	36,000	11.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		485.00000	445,000	11.42	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		18.00000	20,000	11.42	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.01540	8.05820		12.13	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		222.00000	202,000	12.73	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		314.00000	337,000	12.73	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		205.00000	187,000	12.93	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		347.00000	372,000	12.93	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		239.00000	219,000	12.53	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		281.00000	304,000	12.53	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.20470	0.24810			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 CANOn	30/03/2012	Can-Do Future			0.11870	0.09780			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.07500	0.12160			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.11260	0.13970			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.01480	0.00660			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.05900	0.03910			0.00	0	12,987.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.55250	8.60670		15.20	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		214.00000	191,000	15.46	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		207.00000	239,000	15.46	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		194.00000	173,000	15.71	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		237.00000	271,000	15.71	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		237.00000	212,000	15.20	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		180.00000	210,000	15.20	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.68390	8.73920		17.44	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		264.00000	255,000	18.95	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		625.00000	671,000	18.95	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		251.00000	243,000	19.13	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		662.00000	709,000	19.13	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		277.00000	268,000	18.76	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		588.00000	634,000	18.76	0.00	0	0.00
CRD1 On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			378.59400	378.02400			0.00	0	185.00
GOVI	On	02/02/2012	GOVI	369.00	Call		90,240.00000	95,940,000		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		90,140.00000	95,840,000		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		90,340.00000	96,040,000		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			383.94500	383.38200			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		13,820.00000	19,450,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		13,720.00000	19,350,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		13,920.00000	19,550,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			167.69600	167.79600			0.00	0	511.00
IGOV	On	03/05/2012	Index Future			170.06600	170.17400			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			455.17600	455.17600			0.00	0	88.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.61000	5.60000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.62000	5.61000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.63000	5.63000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.64000	5.65000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.68000	5.68000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.71000	5.72000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.86000	5.87000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.02000	6.04000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.22000	6.26000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.46000	6.50000				0.00	250	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.68000	6.71000				0.00	0	500.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.40780	6.52110		11.00	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call			272.00000	187,000	11.17	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put			35.00000	63,000	11.17	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call			264.00000	181,000	11.16	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put			37.00000	67,000	11.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		280.00000	194,000	11.19	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		33.00000	60,000	11.19	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.45820	6.57040		13.31	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		384.00000	306,000	13.28	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		114.00000	148,000	13.28	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		352.00000	277,000	13.29	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		132.00000	169,000	13.29	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		418.00000	336,000	13.27	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		98.00000	128,000	13.27	0.00	0	0.00
OTH1 On	02/02/2012	Index Future			371.30900	370.19600			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			6.67500	6.68700		3.15	0.00	0	10,961.00
R157 On	02/02/2012	Bond Future	8.50	Call		6,258.00000	6,301,000	3.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put		0.00000	1,000	3.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call		6,424.00000	6,467,000	3.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	3.28	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call		6,091.00000	6,133,000	3.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		173.00000	135,000	3.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		663.00000	582,000	3.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,485.00000	2,441,000	3.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		1.00000	0,000	3.00	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,323.00000	1,344,000	3.19	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		36.00000	14,000	3.19	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,587.00000	1,536,000	3.05	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		15.00000	6,000	3.05	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		937.00000	866,000	3.09	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		87.00000	59,000	3.09	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		306.00000	268,000	3.13	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		438.00000	357,000	3.13	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,823.00000	1,859,000	3.20	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		9.00000	3,000	3.20	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.76100	6.77200		3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,823.00000	4,829,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		44.00000	14,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,975.00000	4,984,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		39.00000	11,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,673.00000	4,674,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		52.00000	17,000	3.54	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.81200	6.82500		3.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,956.00000	3,916,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		416.00000	337,000	4.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.05	Call		4,076.00000	4,039,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		389.00000	312,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,833.00000	3,795,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		441.00000	363,000	4.18	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.86500	6.87700		4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,003.00000	1,885,000	4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,656.00000	1,504,000	4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,086.00000	1,968,000	4.04	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,599.00000	1,447,000	4.04	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,927.00000	1,808,000	4.01	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,721.00000	1,568,000	4.01	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			8.39800	8.43900		12.01	0.00	0	27,779.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,197.00000	5,527,000	12.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		84.00000	27,000	12.35	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,614.00000	5,958,000	12.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		61.00000	18,000	12.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,785.00000	5,098,000	12.32	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		114.00000	40,000	12.32	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		6,775.00000	6,376,000	11.50	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		22.00000	10,000	11.50	0.00	0	6,000.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	6.75	Put		17,579.00000	17,192,000	11.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	11.33	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		4,385.00000	3,956,000	11.67	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		145.00000	103,000	11.67	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	12.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		34,962.00000	35,349,000	12.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,737.00000	107,124,000	12.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	12.69	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.48200	8.52400		12.20	29,208,586.88	242	142.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,293.00000	6,046,000	12.58	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,017.00000	1,381,000	12.58	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,593.00000	6,367,000	12.62	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,881.00000	1,266,000	12.62	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,999.00000	5,731,000	12.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,161.00000	1,505,000	12.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		0.00000	6,675,000	11.82	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		0.00000	1,093,000	11.82	2,459,250.00	2,250	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		0.00000	4,641,000	12.01	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		0.00000	1,983,000	12.01	1,487,250.00	750	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		0.00000	3,232,000	12.20	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		0.00000	3,065,000	12.20	2,298,750.00	750	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		0.00000	5,121,000	12.47	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		0.00000	1,779,000	12.47	4,002,750.00	2,250	2,250.00
R186	On	02/08/2012	Bond Future			8.55400	8.59800		14.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,718.00000	5,809,000	14.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.75	Put		4,353.00000	4,044,000	14.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,973.00000	6,070,000	14.40	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,163.00000	3,861,000	14.40	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,478.00000	5,553,000	14.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,559.00000	4,234,000	14.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.62500	8.66900		14.36	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,479.00000	6,588,000	14.36	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,762.00000	5,478,000	14.36	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,722.00000	6,836,000	14.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		5,565.00000	5,286,000	14.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,252.00000	6,356,000	14.33	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,977.00000	5,688,000	14.33	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			218.92390	218.92063			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		921.00000	924,000		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		871.00000	874,000		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		971.00000	974,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			247.35278	247.33310			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		10,333.00000	10,353,000		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		10,283.00000	10,303,000		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		10,383.00000	10,403,000		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
R201	On	02/02/2012	Bond Future			6.19900	6.20000		2.53	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,358.00000	5,361,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,485.00000	5,488,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,232.00000	5,234,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	2.61	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.25000	6.24900		2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,656.00000	3,637,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		24.00000	8,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,771.00000	3,753,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		21.00000	6,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,542.00000	3,520,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		29.00000	9,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.25700	6.25700		3.13	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	02/08/2012	Bond Future	7.50	Call		2,995.00000	2,945,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		246.00000	196,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,086.00000	3,038,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		229.00000	181,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,905.00000	2,853,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		265.00000	213,000	3.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.24900	6.24600		3.25	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,660.00000	1,548,000	3.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,148.00000	1,042,000	3.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,722.00000	1,611,000	3.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,109.00000	1,004,000	3.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,598.00000	1,485,000	3.33	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,186.00000	1,079,000	3.33	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			186.85478	186.83966			0.00	0	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,840.00000	9,855,000		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		9,790.00000	9,805,000		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		9,890.00000	9,905,000		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

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			7.36100	7.36700		5.57	0.00	0	3,569.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,173.00000	6,201,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,388.00000	6,416,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,958.00000	5,986,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,004.00000	1,948,000	5.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		49.00000	21,000	5.38	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,030.00000	929,000	5.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		252.00000	179,000	5.46	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		521.00000	437,000	5.52	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		600.00000	488,000	5.52	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,676.00000	2,692,000	5.71	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		17.00000	5,000	5.71	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.45500	7.46000		5.88	27,104,875.77	259	259.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,719.00000	5,642,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		180.00000	81,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,907.00000	5,838,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		161.00000	70,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,532.00000	5,446,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		201.00000	93,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		0.00000	2,566,000	5.72	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		0.00000	520,000	5.72	2,184,000.00	4,200	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		0.00000	2,096,000	5.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	7.15	Call		0.00000	730,000	5.77	1,022,000.00	1,400	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		0.00000	1,302,000	5.86	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		0.00000	1,324,000	5.86	1,853,600.00	1,400	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		0.00000	2,233,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		0.00000	714,000	6.02	2,998,800.00	4,200	4,200.00
R203	On	02/08/2012	Bond Future			7.52800	7.53400		6.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,887.00000	4,788,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		878.00000	754,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,038.00000	4,942,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		827.00000	705,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,732.00000	4,629,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		926.00000	797,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.60500	7.61000		6.80	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,947.00000	2,847,000	6.95	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,380.00000	2,260,000	6.95	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,063.00000	2,965,000	6.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,295.00000	2,176,000	6.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,837.00000	2,732,000	6.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,472.00000	2,347,000	6.92	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			7.63500	7.65600		7.05	0.00	0	3,526.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,856.00000	6,968,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.46	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	02/02/2012	Bond Future	9.05	Call		7,099.00000	7,211,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,611.00000	6,723,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,267.00000	2,122,000	6.84	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		76.00000	42,000	6.84	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,939.00000	1,983,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		127.00000	59,000	7.15	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		338.00000	272,000	6.95	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,173.00000	995,000	6.95	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.72800	7.74900		7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,444.00000	5,342,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		452.00000	242,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,645.00000	5,555,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		412.00000	214,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,241.00000	5,127,000	7.78	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		491.00000	269,000	7.78	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.80500	7.82800		8.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,653.00000	4,632,000	8.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,380.00000	1,245,000	8.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,822.00000	4,805,000	8.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,311.00000	1,180,000	8.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,485.00000	4,461,000	8.82	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,451.00000	1,313,000	8.82	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.88200	7.90500		8.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	8.00	Call		3,491.00000	3,399,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,037.00000	2,834,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,625.00000	3,535,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,933.00000	2,732,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,365.00000	3,271,000	8.49	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,149.00000	2,945,000	8.49	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			6.02500	6.01100		1.59	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,567.00000	3,542,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,655.00000	3,629,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,480.00000	3,454,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.07800	6.05900		1.67	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,292.00000	2,254,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		11.00000	3,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,368.00000	2,331,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		9.00000	3,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,216.00000	2,177,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		13.00000	4,000	1.75	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future			6.06100	6.03900		1.99	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,799.00000	1,744,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		150.00000	126,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,856.00000	1,801,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		140.00000	115,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,744.00000	1,687,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		163.00000	136,000	2.12	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.99600	5.96500		2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		831.00000	760,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		791.00000	755,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		863.00000	792,000	2.07	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		765.00000	730,000	2.07	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		800.00000	731,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		817.00000	784,000	2.06	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			7.87000	7.89600		7.26	387,366.40	4	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,021.00000	6,168,000	7.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,282.00000	6,430,000	7.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,759.00000	5,906,000	7.72	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1.00000	0,000	7.72	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,180.00000	3,022,000	6.95	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		16.00000	6,000	6.95	0.00	0	1,920.00

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	7.65	Put		1,590.00000	1,390,000	7.09	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		180.00000	128,000	7.09	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		539.00000	489,000	7.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		801.00000	603,000	7.19	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,369.00000	3,505,000	7.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		15.00000	3,000	7.50	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.96300	7.99000		8.46	5,892,778.80	60	110.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,820.00000	4,668,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		741.00000	440,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,025.00000	4,886,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		685.00000	397,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,618.00000	4,452,000	8.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		801.00000	486,000	8.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		0.00000	3,559,000	8.20	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		0.00000	671,000	8.20	1,610,400.00	2,400	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		0.00000	2,769,000	8.29	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		0.00000	1,020,000	8.29	816,000.00	800	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		0.00000	1,880,000	8.46	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		0.00000	1,676,000	8.46	1,340,800.00	800	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		0.00000	2,864,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		0.00000	1,024,000	8.63	2,457,600.00	2,400	2,400.00
R207	On	02/08/2012	Bond Future			8.04300	8.07100		9.73	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,056.00000	5,063,000	10.30	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,504.00000	1,361,000	10.30	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,238.00000	5,248,000	10.34	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	8.80	Put		1,431.00000	1,291,000	10.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,877.00000	4,880,000	10.26	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,581.00000	1,434,000	10.26	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.11800	8.14600		9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,811.00000	3,775,000	9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,272.00000	3,090,000	9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,955.00000	3,920,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,158.00000	2,977,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,674.00000	3,636,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,394.00000	3,210,000	9.93	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			7.91900	7.94500		7.65	0.00	0	14,050.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,161.00000	6,319,000	8.19	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	8.19	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,439.00000	6,598,000	8.19	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	8.19	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,881.00000	6,039,000	8.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	8.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,105.00000	2,933,000	7.34	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		22.00000	9,000	7.34	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		1,684.00000	1,476,000	7.48	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	02/02/2012	Bond Future	7.70	Call		174.00000	125,000	7.48	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		553.00000	507,000	7.59	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		828.00000	623,000	7.59	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,611.00000	3,760,000	7.95	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		12.00000	2,000	7.95	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.00200	8.02900		9.32	4,641,453.00	50	3,050.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,067.00000	5,991,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		511.00000	275,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,295.00000	6,233,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		465.00000	242,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,837.00000	5,747,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		557.00000	306,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		0.00000	3,749,000	9.06	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		0.00000	693,000	9.06	2,079,000.00	3,000	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		0.00000	2,891,000	9.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		0.00000	1,068,000	9.16	1,068,000.00	1,000	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		0.00000	2,001,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		0.00000	1,715,000	9.35	1,715,000.00	1,000	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		0.00000	3,073,000	9.54	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		0.00000	1,027,000	9.54	3,081,000.00	3,000	3,000.00
R208	On	02/08/2012	Bond Future			8.07300	8.10100		10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,345.00000	5,370,000	11.41	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,671.00000	1,533,000	11.41	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,539.00000	5,568,000	11.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,589.00000	1,456,000	11.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.70	Call		5,152.00000	5,174,000	11.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,754.00000	1,613,000	11.36	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.14300	8.17100		10.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,881.00000	3,880,000	10.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,435.00000	3,275,000	10.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,038.00000	4,039,000	11.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,311.00000	3,153,000	11.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,735.00000	3,732,000	10.95	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,571.00000	3,409,000	10.95	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.77100	8.81800		16.24	0.00	0	2,895.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,970.00000	2,119,000	16.46	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		558.00000	335,000	16.46	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,242.00000	2,419,000	16.51	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		450.00000	255,000	16.51	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,715.00000	1,835,000	16.42	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		687.00000	435,000	16.42	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.84300	8.89000		16.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,598.00000	3,278,000	16.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		2,751.00000	2,064,000	16.50	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	03/05/2012	Bond Future	9.05	Call		3,808.00000	3,500,000	16.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,581.00000	1,907,000	16.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,396.00000	3,063,000	16.46	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,932.00000	2,233,000	16.46	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.90500	8.95400		19.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,614.00000	5,659,000	19.37	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,397.00000	3,064,000	19.37	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,833.00000	5,884,000	19.44	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,252.00000	2,925,000	19.44	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,399.00000	5,437,000	19.30	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,549.00000	3,209,000	19.30	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.96700	9.01700		19.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,033.00000	5,210,000	19.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,162.00000	4,958,000	19.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,220.00000	5,412,000	19.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,970.00000	4,782,000	19.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,850.00000	5,022,000	19.38	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,361.00000	5,152,000	19.38	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/02/2012	Bond Future			139.43438	140.15629			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		9,156.00000	8,434,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		9,106.00000	8,384,000		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		9,206.00000	8,484,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			116.62488	116.61983			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,120.00000	6,125,000		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		6,070.00000	6,075,000		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		6,170.00000	6,175,000		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			113.71935	113.81038			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		5,310.00000	5,219,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		5,260.00000	5,169,000		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		5,360.00000	5,269,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.74800	8.79900		14.60	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,110.00000	2,297,000	14.80	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		522.00000	299,000	14.80	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,394.00000	2,611,000	14.84	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		418.00000	225,000	14.84	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,842.00000	1,998,000	14.76	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		645.00000	391,000	14.76	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.82500	8.87700		14.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,849.00000	4,628,000	15.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		1,981.00000	1,348,000	15.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,091.00000	4,889,000	15.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		1,850.00000	1,236,000	15.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,612.00000	4,372,000	15.01	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,120.00000	1,468,000	15.01	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.89100	8.94500		17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,759.00000	5,819,000	17.42	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		3,434.00000	3,072,000	17.42	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,984.00000	6,051,000	17.49	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		3,287.00000	2,932,000	17.49	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,537.00000	5,589,000	17.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,586.00000	3,216,000	17.35	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.96000	9.01500		17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,129.00000	5,317,000	17.46	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	01/11/2012	Bond Future	9.00	Put		5,244.00000	5,008,000	17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,319.00000	5,523,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,051.00000	4,831,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,941.00000	5,125,000	17.43	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,443.00000	5,202,000	17.43	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.26500	1.28080		17.43	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		878.00000	743,000	15.92	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		70.00000	93,000	15.92	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		505.00000	410,000	16.20	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		197.00000	260,000	16.20	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		1,326.00000	1,172,000	15.65	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		18.00000	22,000	15.65	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.28150	1.29730		17.94	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,548.00000	1,410,000	16.02	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		75.00000	95,000	16.02	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,150.00000	1,029,000	16.46	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		177.00000	214,000	16.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,012.00000	1,861,000	16.86	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		39.00000	46,000	16.86	0.00	0	0.00
<b>Total for Derivatives :</b>									<b>363,938,736.85</b>	<b>66,236</b>	<b>1,211,072.00</b>

**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
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond		7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond		8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond		100.00000	100.00000			0.00	0	14,000,000.00
AB07	On	07/03/2014	Spot Bond		100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond		100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000		253,000,000,000.00		2,530,000	1,140,000.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,430,000.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000		41,200,000,000.00		412,000	320,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000		28,000,000,000.00		280,000	990,000.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,220,000.00
ABL10E	On	15/03/2015	Spot Bond			100.00000	100.00000		12,000,000,000.00		120,000	30,000.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	31,000.00
ABL11E	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015	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
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	24,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	710,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			12,000,000,000.00	120,000	30,000.00
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
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	4,013,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	570,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL001On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,500,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	140,000.00
AIRL02	On	18/02/2014			100.00000	100.00000		626,000,000,000.00		6,260,000	3,130,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	25,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	11,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA05	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	20,000.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000		20,000,000,000.00	0.00	200,000	50,000.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B1	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2013			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			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
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	90,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	20,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	28,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012	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
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			8,000,000.00	80,000	20,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000		1,000,000,000,000.00	10,000,000	35,000,000.00	
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
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	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
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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
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	600,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000			0.00	0	77,000,000.00
DV23	On	27/02/2023			100.00000	100.00000			0.00	0	123,000,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000		200,000,000,000.00		2,000,000	18,741,000.00
EDC01	On	04/04/2016			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015			100.00000	100.00000			0.00	0	740,000.00
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	On	13/03/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
EQ167L	On	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
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	59,672,000.00
ES18	On	20/04/2018			9.25000	9.25000		2,173,750,000,000.00		235,000,000	657,551,000.00
ES23	On	25/01/2023			10.00000	10.00000		20,000,000,000.00		2,000,000	70,187,000.00
ES26	On	02/04/2026			7.85000	7.85000		78,500,000,000.00		10,000,000	170,000,000.00
ES33	On	15/09/2033			7.50000	7.50000			0.00	0	215,000,000.00
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		8,000,000,000.00		80,000	20,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	4,500,000.00
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
FRB10	On	25/01/2017			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
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	1,290,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	100,000,000.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			8,000,000,000.00	80,000	20,000.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			12,000,000,000.00	120,000	30,000.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	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	0.00
GPT11	On	29/01/2013	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
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	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	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	150,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			8,000,000,000.00	80,000	20,000.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			8,000,000,000.00	80,000	20,000.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			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
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			0.00	0	29,607,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			12,000,000,000.00	120,000	30,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8,000,000,000.00	80,000	20,000.00
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	3,201,000.00
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
IHL01	On	29/12/2014	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
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
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	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
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	1,000,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000		5,000,000,000.00		50,000	20,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		1,100,000,000.00		11,000	29,000,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	35,000,000.00
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
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			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000		51,500,000,000,000.00		515,000,000	440,000,000.00
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
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP014	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP015	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
MBP201	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP211	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP221	On	09/09/2014			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
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
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	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	2,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	20,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	200,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		152,000,000,000.00		1,520,000	8,760,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		20,000,000,000.00		200,000	1,340,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000		143,400,000,000.00		1,434,000	10,000,000.00
NBK6B	On	19/04/2015			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
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		10,000,000,000.00		100,000	40,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,000,000.00
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	670,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	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
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,800,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	140,000.00
NET41	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	30,710,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	286,269,644.00
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			0.00	0	10,000,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			0.00	0	66,500,000.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017	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
OTCA1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013	Spot Bond			100.00000	100.00000			5,000,000.00	50,000	20,000.00
PR2B1	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000		12,000,000,000.00		120,000	30,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.66000	6.67000		195,741,768,960,000.00	29,390,656,000		15,021,538,100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.38500	8.42500		48,837,619,155,000.00		5,824,403,000	9,367,275,731.00
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			218.46565	218.43108		9,175,557,300,000.00		42,000,000	701,761,200.00
R197	On	07/12/2023	Spot Bond			2.23000	2.23000		243,134,670,000.00		109,029,000	484,655,000.00
R201	On	21/12/2014	Spot Bond			6.19000	6.19000		10,139,220,000,000.00		1,638,000,000	3,155,820,000.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		283,746,639,200.00		123,368,104	2,012,500,997.00
R203	On	15/09/2017	Spot Bond			7.34500	7.35000		21,332,964,900,000.00		2,904,420,000	5,794,009,000.00
R204	On	21/12/2018	Spot Bond			7.62000	7.64000		33,197,610,576,960.00		4,356,641,808	4,910,660,900.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.01500	6.00000		21,622,902,450,000.00		3,594,830,000	5,993,964,000.00
R207	On	15/01/2020	Spot Bond			7.85500	7.88000		57,842,887,792,000.00		7,363,830,400	10,158,511,898.00
R208	On	31/03/2021	Spot Bond			7.90500	7.93000		26,781,776,370,000.00		3,387,954,000	7,531,143,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.76000	8.80500			14,052,792,000,000.00	1,604,200,000	9,697,778,000.00
R210	On	31/03/2028	Spot Bond			2.35000	2.31000			151,704,250,000.00	64,555,000	920,828,282.00
R211	On	31/01/2017	Spot Bond			0.90000	0.90000			22,645,800,000.00	25,162,000	292,579,000.00
R212	On	31/01/2022	Spot Bond			2.15000	2.14000			179,275,600,000.00	83,384,000	543,940,000.00
R213	On	28/02/2031	Spot Bond			8.73500	8.78500			19,618,810,000,000.00	2,246,000,000	1,639,799,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			11,361,038,000,000.00	1,747,852,000	3,281,800,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			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
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			1,901,600,000,000.00	19,016,000	4,754,000.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA060	On	26/01/2012	Spot Bond			100.00000	100.00000			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			1,200,000,000,000.00	12,000,000	32,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	20,000.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			244,000,000,000,000.00	2,440,000,000	1,220,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,400,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,300,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	40,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	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
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		400,000,000,000.00	4,000,000,000.00	4,000,000	2,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	14,100,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	6,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,600,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,150,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	40,640,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	160,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	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	2,000,000.00
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	623,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN829	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012	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
SYN875	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012	Spot Bond			100.00000	100.00000			62,200,000,000,000.00	622,000,000	333,000,000.00
SYN890	On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	102,700.00
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
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	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
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
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	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
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	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
THE9B2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	27,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,005,100,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		8,833,400,000.00		88,334	275,388,334.00
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		2,020,000,000,000.00		20,200,000	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	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
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	32,000,000.00
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
VIP1A5	On	07/11/2013			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
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2012	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			0.00	0	62,003,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	198,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,390,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			1,760,000,000,000.00	17,600,000	50,800,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA011	On	20/05/2015	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
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
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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>844,484,837,863,160.00</b>	<b>68,469,556,646</b>	<b>89,870,480,786.00</b>
<b>Grand Total:</b>							<b>844,485,201,801,897.00</b>	<b>68,469,622,882</b>	<b>89,871,691,858.00</b>