



Daily MTM Report

Daily summary for: 17/01/2012

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/03/2012	Foreign Exchange Future			8.12180	8.16710		16.12	124,206,687.40	15,293	242,979.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,135.00000	1,090,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		4.00000	4,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,086.00000	1,041,000	16.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		5.00000	5,000	16.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,185.00000	1,139,000	17.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		4.00000	3,000	17.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,171.00000	1,125,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		4.00000	3,000	17.35	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,023.00000	977,000	16.29	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		6.00000	5,000	16.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		925.00000	879,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		8.00000	7,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,369.00000	1,324,000	18.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		2.00000	2,000	18.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		974.00000	928,000	15.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		7.00000	6,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,419.00000	1,374,000	19.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	2,000	19.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		644.00000	600,000	14.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		27.00000	28,000	14.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		339.00000	303,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		122.00000	131,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		781.00000	736,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		14.00000	14,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		180.00000	156,000	17.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		313.00000	334,000	17.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,469.00000	1,423,000	19.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	1,000	19.46	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		165.00000	143,000	17.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		348.00000	371,000	17.71	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,320.00000	1,274,000	18.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		3.00000	2,000	18.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		310.00000	276,000	15.78	0.00	0	4,250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		143.00000	154,000	15.78	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,072.00000	1,027,000	16.65	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		5.00000	5,000	16.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,519.00000	1,473,000	19.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	1,000	19.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		735.00000	690,000	15.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		18.00000	18,000	15.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		214.00000	188,000	16.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		247.00000	266,000	16.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		403.00000	365,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		86.00000	93,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,122.00000	1,076,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		5.00000	4,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,568.00000	1,523,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		438.00000	399,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		71.00000	77,000	15.11	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		283.00000	250,000	15.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		166.00000	178,000	15.95	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		370.00000	333,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		103.00000	111,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		234.00000	206,000	16.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		217.00000	234,000	16.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		828.00000	783,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		11.00000	11,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		877.00000	831,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		10.00000	9,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,270.00000	1,225,000	18.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		3.00000	3,000	18.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		516.00000	472,000	14.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		49.00000	50,000	14.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		258.00000	226,000	16.12	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		191.00000	204,000	16.12	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		689.00000	644,000	15.01	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		22.00000	22,000	15.01	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,768.00000	1,723,000	21.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	21.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,017.00000	1,972,000	23.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		600.00000	556,000	14.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		33.00000	34,000	14.89	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		196.00000	171,000	17.08	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		279.00000	299,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,968.00000	1,922,000	22.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	0,000	22.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,221.00000	1,175,000	17.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		4.00000	3,000	17.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		475.00000	435,000	14.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		58.00000	63,000	14.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		151.00000	130,000	18.03	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		384.00000	408,000	18.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,718.00000	1,673,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		557.00000	514,000	14.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		40.00000	42,000	14.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,618.00000	1,573,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	20.52	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		1,668.00000	1,623,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	20.87	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,818.00000	1,772,000	21.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	0,000	21.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,067.00000	2,022,000	23.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		138.00000	119,000	18.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		421.00000	447,000	18.35	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		127.00000	109,000	18.67	0.00	0	8,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		460.00000	487,000	18.67	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		79.00000	68,000	20.73	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		712.00000	746,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		892.00000	928,000	22.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		59.00000	50,000	22.05	5,000.00	100	6,700.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		107.00000	92,000	19.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		540.00000	570,000	19.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		99.00000	85,000	19.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		582.00000	613,000	19.70	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		668.00000	701,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		85.00000	73,000	20.39	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		625.00000	657,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		92.00000	79,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,125.00000	1,164,000	23.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		42.00000	36,000	23.63	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,364.00000	1,404,000	25.21	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		31.00000	26,000	25.21	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.23110	8.27720		17.87	25,104,855.00	3,050	38,843.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,070.00000	1,023,000	15.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		43.00000	42,000	15.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,025.00000	978,000	15.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		48.00000	47,000	15.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,115.00000	1,068,000	16.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		38.00000	37,000	16.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		469.00000	432,000	17.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		292.00000	301,000	17.19	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		13.00000	12,000	17.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,540.00000	1,493,000	17.06	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		319.00000	290,000	19.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		542.00000	559,000	19.00	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		277.00000	251,000	19.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		650.00000	670,000	19.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		253.00000	229,000	20.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		726.00000	748,000	20.14	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,301.00000	1,254,000	16.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		24.00000	23,000	16.49	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		853.00000	807,000	15.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		76.00000	76,000	15.53	0.00	0	4,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		518.00000	478,000	16.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		241.00000	247,000	16.74	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		425.00000	390,000	17.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		348.00000	359,000	17.64	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.34100	8.38850		18.66	0.00	0	6,456.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,259.00000	1,209,000	16.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		71.00000	68,000	16.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,216.00000	1,166,000	16.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		78.00000	75,000	16.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,302.00000	1,253,000	16.18	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		64.00000	62,000	16.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		86.00000	82,000	16.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,174.00000	1,123,000	16.03	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,040.00000	1,061,000	21.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		328.00000	302,000	21.39	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		745.00000	700,000	16.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		257.00000	259,000	16.82	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		454.00000	421,000	19.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		666.00000	680,000	19.58	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,120.00000	1,143,000	21.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		308.00000	284,000	21.76	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		809.00000	826,000	20.31	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		397.00000	367,000	20.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.44940	8.49750		19.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,015.00000	965,000	16.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		218.00000	216,000	16.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		985.00000	935,000	16.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		238.00000	236,000	16.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,047.00000	997,000	16.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		200.00000	198,000	16.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		348.00000	347,000	17.34	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		845.00000	796,000	17.34	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,063.00000	1,078,000	21.15	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		460.00000	427,000	21.15	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.54320	8.58950		19.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,002.00000	950,000	17.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		363.00000	357,000	17.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		977.00000	925,000	17.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		388.00000	382,000	17.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,029.00000	976,000	16.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		340.00000	333,000	16.98	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,091.00000	1,098,000	20.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		580.00000	541,000	20.79	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		928.00000	876,000	17.59	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		439.00000	433,000	17.59	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.76540	8.81130		19.27	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		915.00000	859,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,082.00000	1,072,000	19.73	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		899.00000	843,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,116.00000	1,106,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		931.00000	875,000	19.63	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,048.00000	1,038,000	19.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.29780	9.34010		19.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,601.00000	1,535,000	18.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		761.00000	737,000	18.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,583.00000	1,517,000	18.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		793.00000	769,000	18.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,620.00000	1,554,000	17.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		730.00000	706,000	17.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		498.00000	472,000	16.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,838.00000	1,770,000	16.91	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.37190	10.41420		21.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,238.00000	2,162,000	19.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,024.00000	990,000	19.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,220.00000	2,144,000	19.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,056.00000	1,022,000	19.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,256.00000	2,180,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		992.00000	958,000	19.50	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.12180	8.16710			16.12	40,609.00	5	791.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			64,403.00000	59,969,000	14.95	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			2,693.00000	2,789,000	14.95	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			60,009.00000	55,605,000	14.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			3,299.00000	3,425,000	14.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			68,891.00000	64,434,000	15.01	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			2,181.00000	2,254,000	15.01	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			24,738.00000	26,610,000	16.76	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			21,448.00000	18,790,000	16.76	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				8.23110	8.27720		17.87	0.00	0	83.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			36,768.00000	33,556,000	18.32	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			44,048.00000	45,446,000	18.32	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			35,043.00000	31,942,000	18.55	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			47,323.00000	48,832,000	18.55	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			38,590.00000	35,266,000	18.10	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			40,870.00000	42,156,000	18.10	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future				12.45360	12.50040		14.31	2,029,936.80	163	10,839.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call			1,079.00000	1,033,000	14.96	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put			29.00000	29,000	14.96	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call			1,031.00000	986,000	14.70	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put			31.00000	32,000	14.70	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call			1,126.00000	1,080,000	15.22	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put			26.00000	26,000	15.22	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call			984.00000	939,000	14.45	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put			34.00000	35,000	14.45	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Call			665.00000	626,000	13.02	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Put			65.00000	72,000	13.02	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Call			1,513.00000	1,467,000	17.23	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Put			13.00000	13,000	17.23	0.00	0	768.00
£ / R On	19/03/2012	Foreign Exchange Future	11.80	Call			754.00000	709,000	13.16	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.80	Put			54.00000	55,000	13.16	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	12.30	Call			398.00000	367,000	13.96	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	12.30	Put			198.00000	213,000	13.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,174.00000	1,128,000	15.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		24.00000	24,000	15.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,612.00000	1,565,000	17.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		12.00000	11,000	17.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		845.00000	800,000	13.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		45.00000	46,000	13.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,416.00000	1,370,000	16.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		16.00000	16,000	16.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		590.00000	552,000	13.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		90.00000	98,000	13.26	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		627.00000	588,000	13.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		77.00000	84,000	13.14	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		279.00000	256,000	14.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		329.00000	352,000	14.69	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		535.00000	565,000	15.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		185.00000	169,000	15.86	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,120.00000	1,159,000	18.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		70.00000	63,000	18.12	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.60890	12.65680		15.43	189,133.50	15	2,835.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		970.00000	920,000	13.95	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		163.00000	161,000	13.95	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		935.00000	885,000	14.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		178.00000	176,000	14.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,006.00000	956,000	13.90	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		149.00000	147,000	13.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Future			12.76570	12.81510		16.43	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		493.00000	471,000	17.92	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,128.00000	1,155,000	17.92	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		480.00000	459,000	18.03	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,165.00000	1,193,000	18.03	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		506.00000	484,000	17.81	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,091.00000	1,118,000	17.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10580	0.10650		13.44	0.00	0	4,328.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,653.00000	1,583,000	17.16	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		3.00000	3,000	17.16	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		691.00000	626,000	13.44	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		41.00000	46,000	13.44	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,650.00000	2,580,000	21.83	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	21.83	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10740	0.10810		15.90	2,685.00	25	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		515.00000	465,000	17.80	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		505.00000	525,000	17.80	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		243.00000	214,000	20.70	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,233.00000	1,274,000	20.70	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,116.00000	1,046,000	15.81	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		106.00000	106,000	15.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.33360	10.34900		13.11	465,012.00	45	21,637.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		374.00000	353,000	12.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		125.00000	119,000	12.87	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		343.00000	322,000	12.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		144.00000	138,000	12.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		407.00000	386,000	12.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		108.00000	102,000	12.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,304.00000	1,288,000	15.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		5.00000	4,000	15.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		284.00000	265,000	13.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		185.00000	181,000	13.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		598.00000	577,000	12.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		49.00000	43,000	12.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,353.00000	1,337,000	15.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		4.00000	3,000	15.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		517.00000	495,000	12.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		68.00000	61,000	12.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		147.00000	134,000	14.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		398.00000	400,000	14.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		111.00000	101,000	14.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		512.00000	517,000	14.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		258.00000	239,000	13.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		209.00000	205,000	13.06	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		60.00000	55,000	16.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		811.00000	821,000	16.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		32.00000	30,000	18.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,183.00000	1,196,000	18.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		84.00000	77,000	15.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		635.00000	643,000	15.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		22.00000	21,000	19.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,423.00000	1,437,000	19.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		77.00000	70,000	15.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		678.00000	686,000	15.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		821.00000	802,000	13.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		22.00000	18,000	13.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		44.00000	40,000	17.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		995.00000	1,006,000	17.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		101.00000	92,000	15.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		552.00000	558,000	15.04	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		722.00000	731,000	16.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		71.00000	65,000	16.00	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,278.00000	1,292,000	18.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		27.00000	26,000	18.86	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.48010	10.49700		15.23	1,572,015.00	150	24,689.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		463.00000	445,000	14.98	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		366.00000	365,000	14.98	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		441.00000	423,000	15.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		394.00000	393,000	15.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		487.00000	468,000	14.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		340.00000	338,000	14.85	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.63030	10.64950		16.07	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		521.00000	511,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		597.00000	606,000	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		499.00000	489,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		625.00000	634,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		544.00000	533,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		570.00000	578,000	16.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.05710	11.08130		16.29	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		887.00000	850,000	17.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,299.00000	1,286,000	17.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		872.00000	836,000	17.09	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,334.00000	1,322,000	17.09	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		903.00000	865,000	16.92	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,265.00000	1,251,000	16.92	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			411.69300	411.03400			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			417.53100	416.86700			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			375.05600	374.59600			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			380.37400	379.91200			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.38320	8.36850		13.96	0.00	0	28,381.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,123.00000	1,137,000	16.98	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		5.00000	4,000	16.98	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,074.00000	1,088,000	16.63	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		6.00000	5,000	16.63	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,172.00000	1,187,000	17.34	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		4.00000	4,000	17.34	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		975.00000	989,000	15.92	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		7.00000	6,000	15.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,421.00000	1,435,000	19.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		3.00000	2,000	19.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		644.00000	654,000	14.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		26.00000	21,000	14.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		926.00000	940,000	15.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		8.00000	7,000	15.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,371.00000	1,385,000	18.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		3.00000	2,000	18.75	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,169.00000	2,183,000	22.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	0,000	22.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		513.00000	522,000	14.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		45.00000	39,000	14.20	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.41830	8.40420		15.12	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		830.00000	835,000	14.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		76.00000	67,000	14.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		790.00000	793,000	14.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		86.00000	75,000	14.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		872.00000	877,000	14.99	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		68.00000	59,000	14.99	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.45980	8.44720		15.67	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		547.00000	540,000	15.40	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		336.00000	317,000	15.40	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		522.00000	514,000	15.46	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		361.00000	341,000	15.46	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		574.00000	567,000	15.34	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		313.00000	294,000	15.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.43970	9.41540		17.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,480.00000	2,501,000	17.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		365.00000	361,000	17.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,439.00000	2,460,000	17.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		374.00000	370,000	17.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,521.00000	2,542,000	17.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		356.00000	352,000	17.25	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.99150	8.00160		11.64	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		474.00000	462,000	11.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		22.00000	21,000	11.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		429.00000	417,000	11.28	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		27.00000	26,000	11.28	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		520.00000	508,000	11.74	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		18.00000	17,000	11.74	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.08260	8.09270		12.35	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		245.00000	231,000	12.58	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		302.00000	298,000	12.58	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		228.00000	214,000	12.80	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		335.00000	331,000	12.80	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		264.00000	249,000	12.35	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		271.00000	266,000	12.35	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.25910	0.28320			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			0.09530	0.08720			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.13330	0.15770			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.14380	0.14910			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.00660	0.00530			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.03740	0.03360			0.00	0	12,987.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.54670	8.57270		15.39	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		213.00000	196,000	15.71	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		240.00000	249,000	15.71	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		194.00000	179,000	16.03	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		271.00000	282,000	16.03	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		232.00000	215,000	15.39	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		209.00000	218,000	15.39	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.67860	8.70540		17.87	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		284.00000	271,000	19.63	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		679.00000	692,000	19.63	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		271.00000	259,000	19.84	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		716.00000	730,000	19.84	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		297.00000	283,000	19.44	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		642.00000	654,000	19.44	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			376.30900	375.90100			0.00	0	185.00
GOVI	On	02/02/2012	GOVI	369.00	Call		69,010.00000	73,090,000		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		68,910.00000	72,990,000		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		69,110.00000	73,190,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			381.64500	381.23600			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		7,640.00000	3,550,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		7,740.00000	3,650,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		7,540.00000	3,450,000		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			167.79500	167.78500			0.00	0	511.00
IGOV	On	03/05/2012	Index Future			170.17400	170.16600			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			455.17600	455.15200			0.00	0	88.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	18/01/2012	Jibar Tradeable Future			5.60000	5.60000				0.00	0	101.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.62000	5.61000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.64000	5.64000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.67000	5.66000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.76000	5.75000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.93000	5.92000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.12000	6.10000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.36000	6.33000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.61000	6.60000				0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.74000	6.73000				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				6.47110	6.46550		10.90	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call			233.00000	234,000	11.16	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put			51.00000	47,000	11.16	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call			226.00000	226,000	11.14	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put			54.00000	49,000	11.14	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		241.00000	241,000	11.17	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		49.00000	44,000	11.17	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.51910	6.51440		13.54	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		354.00000	349,000	13.45	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		140.00000	130,000	13.45	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		324.00000	318,000	13.47	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		160.00000	149,000	13.47	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		386.00000	381,000	13.43	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		122.00000	112,000	13.43	0.00	0	0.00
OTH1 On	02/02/2012	Index Future			367.92100	367.21900			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			6.78100	6.78200		3.61	0.00	0	10,961.00
R157 On	02/02/2012	Bond Future	8.50	Call		5,919.00000	5,923,000	3.73	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	3.73	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call		6,086.00000	6,089,000	3.73	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	3.73	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call		5,752.00000	5,756,000	3.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000	3.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		108.00000	101,000	3.57	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		937.00000	926,000	3.57	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,822.00000	2,819,000	3.45	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		0.00000	0,000	3.45	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,038.00000	1,034,000	3.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		90.00000	82,000	3.65	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,920.00000	1,914,000	3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		9.00000	7,000	3.50	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,240.00000	1,232,000	3.55	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		52.00000	47,000	3.55	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		201.00000	191,000	3.59	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		672.00000	658,000	3.59	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,505.00000	1,505,000	3.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		30.00000	26,000	3.66	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.87500	6.87600		3.98	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,497.00000	4,499,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		63.00000	61,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,646.00000	4,648,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		54.00000	53,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,349.00000	4,350,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		72.00000	70,000	4.25	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.93800	6.93800		4.17	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,683.00000	3,680,000	4.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		490.00000	487,000	4.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.05	Call		3,799.00000	3,797,000	4.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		458.00000	456,000	4.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,564.00000	3,561,000	4.46	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		519.00000	516,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.00400	7.00600		4.34	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,820.00000	1,820,000	4.34	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,837.00000	1,831,000	4.34	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,898.00000	1,898,000	4.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,774.00000	1,769,000	4.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,748.00000	1,748,000	4.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,906.00000	1,900,000	4.33	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.52800	8.54900		13.59	0.00	0	27,779.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,290.00000	4,444,000	13.94	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		206.00000	164,000	13.94	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,682.00000	4,844,000	13.97	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		158.00000	124,000	13.97	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,906.00000	4,052,000	13.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		264.00000	215,000	13.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,796.00000	7,599,000	13.08	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		14.00000	13,000	13.08	0.00	0	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	6.75	Put		18,608.00000	18,413,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,361.00000	5,166,000	13.25	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		93.00000	93,000	13.25	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		33,934.00000	34,129,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,708.00000	105,903,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	14.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.61500	8.63700		14.68	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,633.00000	5,748,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,393.00000	2,307,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,915.00000	6,033,000	14.91	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,239.00000	2,156,000	14.91	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,357.00000	5,468,000	14.83	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,555.00000	2,466,000	14.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.69200	8.71400		14.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,171.00000	5,264,000	14.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,850.00000	4,746,000	14.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,411.00000	5,506,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,646.00000	4,544,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,946.00000	5,036,000	14.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,071.00000	4,964,000	14.68	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.76800	8.79100		14.59	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,928.00000	6,023,000	14.59	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,289.00000	6,182,000	14.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.80	Call		6,159.00000	6,256,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,080.00000	5,975,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,714.00000	5,806,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,517.00000	6,407,000	14.56	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.91503	218.91325			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		913.00000	915,000		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		863.00000	865,000		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		963.00000	965,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			247.27882	247.26096			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		10,261.00000	10,279,000		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		10,211.00000	10,229,000		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		10,311.00000	10,329,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.28900	6.28500		2.86	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,129.00000	5,119,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,256.00000	5,245,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,003.00000	4,992,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	2.94	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.34700	6.34200		3.18	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,437.00000	3,424,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		35.00000	34,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,550.00000	3,537,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		30.00000	29,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,324.00000	3,311,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		40.00000	40,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.36600	6.36000		3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,807.00000	2,794,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		290.00000	290,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,896.00000	2,883,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		270.00000	271,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,720.00000	2,707,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		312.00000	312,000	3.65	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.37100	6.36600		3.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.50	Call		1,531.00000	1,523,000	3.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,261.00000	1,263,000	3.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,591.00000	1,583,000	3.65	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,221.00000	1,223,000	3.65	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,472.00000	1,464,000	3.61	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,303.00000	1,305,000	3.61	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			186.79756	186.78334			0.00	0	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,783.00000	9,798,000		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		9,733.00000	9,748,000		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		9,833.00000	9,848,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.45600	7.46800		6.49	0.00	0	3,569.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,706.00000	5,762,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,921.00000	5,976,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,491.00000	5,547,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	0,000	6.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	6.95	Put		2,452.00000	2,395,000	6.30	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		30.00000	29,000	6.30	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,410.00000	1,354,000	6.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		166.00000	165,000	6.39	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		360.00000	364,000	6.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		906.00000	854,000	6.44	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,242.00000	2,288,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		50.00000	40,000	6.63	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.55500	7.56600		7.13	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,303.00000	5,342,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		234.00000	224,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,487.00000	5,527,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		210.00000	202,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,121.00000	5,159,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		259.00000	249,000	7.61	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.63400	7.64700		7.24	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,539.00000	4,574,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,009.00000	989,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,685.00000	4,721,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		953.00000	934,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,389.00000	4,424,000	7.71	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,062.00000	1,042,000	7.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.71800	7.73200		7.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,693.00000	2,718,000	7.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,620.00000	2,589,000	7.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.80	Call		2,803.00000	2,829,000	7.27	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,529.00000	2,498,000	7.27	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,590.00000	2,614,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,719.00000	2,687,000	7.23	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.75000	7.77100		8.18	0.00	0	3,526.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,245.00000	6,357,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	1,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,489.00000	6,600,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,001.00000	6,112,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,846.00000	2,736,000	7.97	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		44.00000	45,000	7.97	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,478.00000	1,546,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		276.00000	233,000	8.28	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		214.00000	222,000	8.08	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,659.00000	1,556,000	8.08	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.84800	7.87000		8.83	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,945.00000	5,030,000	9.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		573.00000	546,000	9.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,138.00000	5,225,000	9.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		525.00000	500,000	9.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.70	Call		4,750.00000	4,833,000	9.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		620.00000	591,000	9.34	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.93100	7.95500		8.91	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,237.00000	4,310,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,593.00000	1,548,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,399.00000	4,473,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,517.00000	1,472,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,077.00000	4,149,000	9.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,672.00000	1,626,000	9.19	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.01500	8.04000		8.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,165.00000	3,220,000	8.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,356.00000	3,292,000	8.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,292.00000	3,349,000	8.94	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,244.00000	3,182,000	8.94	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,047.00000	3,100,000	8.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,476.00000	3,410,000	8.89	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.09000	6.07000		1.73	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,459.00000	3,423,000	1.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	1.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,547.00000	3,510,000	1.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	1.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,372.00000	3,335,000	1.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.15000	6.12600		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,188.00000	2,150,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		15.00000	15,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,264.00000	2,226,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		13.00000	13,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,113.00000	2,075,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		18.00000	18,000	2.08	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.14700	6.11900		2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,710.00000	1,678,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		171.00000	178,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,766.00000	1,733,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		160.00000	166,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,656.00000	1,624,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		185.00000	191,000	2.28	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.10100	6.06900		2.20	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		774.00000	755,000	2.20	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		853.00000	871,000	2.20	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		805.00000	786,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		827.00000	845,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		745.00000	726,000	2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		882.00000	899,000	2.19	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future			7.99000	8.02100		8.53	0.00	0	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,315.00000	5,489,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1.00000	0,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,576.00000	5,750,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1.00000	0,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,053.00000	5,227,000	8.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1.00000	1,000	8.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,878.00000	3,704,000	8.21	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		8.00000	8,000	8.21	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,212.00000	2,049,000	8.35	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		96.00000	107,000	8.35	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		322.00000	357,000	8.45	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,290.00000	1,151,000	8.45	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,703.00000	2,861,000	8.76	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		55.00000	39,000	8.76	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.08800	8.12100		10.27	0.00	0	10.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,292.00000	4,417,000	10.69	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		932.00000	877,000	10.69	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,486.00000	4,614,000	10.72	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		865.00000	813,000	10.72	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,101.00000	4,224,000	10.66	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,003.00000	945,000	10.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.17300	8.20700		10.30	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,576.00000	4,690,000	10.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.75	Put		1,749.00000	1,683,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,749.00000	4,865,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,667.00000	1,603,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,405.00000	4,517,000	10.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,834.00000	1,766,000	10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.25400	8.29000		10.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,431.00000	3,520,000	10.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,637.00000	3,541,000	10.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,567.00000	3,658,000	10.31	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,516.00000	3,421,000	10.31	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,303.00000	3,390,000	10.25	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,768.00000	3,669,000	10.25	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.02800	8.04900		8.94	0.00	0	14,050.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,530.00000	5,657,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1.00000	1,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,808.00000	5,935,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,250.00000	5,377,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1.00000	1,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,726.00000	3,599,000	8.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	7.45	Call		12.00000	12,000	8.63	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,244.00000	2,122,000	8.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		103.00000	108,000	8.77	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		358.00000	380,000	8.88	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,265.00000	1,160,000	8.88	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,009.00000	3,125,000	9.24	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		42.00000	31,000	9.24	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.11600	8.13700		11.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,552.00000	5,646,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		636.00000	606,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,772.00000	5,867,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		582.00000	553,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,331.00000	5,423,000	11.85	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		691.00000	659,000	11.85	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.19100	8.21300		11.30	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,920.00000	4,997,000	11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,893.00000	1,844,000	11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,107.00000	5,185,000	11.79	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,805.00000	1,756,000	11.79	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,736.00000	4,811,000	11.70	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,986.00000	1,934,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.26600	8.29000		11.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,542.00000	3,605,000	11.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,767.00000	3,695,000	11.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,690.00000	3,755,000	11.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.30	Put		3,634.00000	3,564,000	11.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,404.00000	3,465,000	11.20	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,911.00000	3,837,000	11.20	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.91600	8.94700		18.33	0.00	0	2,900.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,406.00000	1,509,000	18.33	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		999.00000	863,000	18.33	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		1,626.00000	1,743,000	18.37	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		839.00000	716,000	18.37	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,203.00000	1,294,000	18.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,180.00000	1,031,000	18.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.99100	9.02300		19.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,078.00000	3,190,000	19.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,253.00000	3,121,000	19.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,267.00000	3,384,000	19.84	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,062.00000	2,935,000	19.84	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,895.00000	3,002,000	19.75	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,453.00000	3,316,000	19.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.05700	9.09000		19.83	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,027.00000	5,159,000	20.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.25	Put		3,842.00000	3,726,000	20.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,233.00000	5,368,000	20.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,684.00000	3,571,000	20.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,825.00000	4,954,000	20.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,007.00000	3,888,000	20.13	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.12400	9.15700		19.67	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,511.00000	4,625,000	19.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,690.00000	5,559,000	19.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,685.00000	4,802,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,485.00000	5,357,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,340.00000	4,452,000	19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,901.00000	5,767,000	19.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			140.12475	140.11412			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		9,114.00000	9,125,000		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		9,064.00000	9,075,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/02/2012	Bond Future	130.95	Call		9,164.00000	9,175,000		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			116.60629	116.60195			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,102.00000	6,106,000		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		6,052.00000	6,056,000		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		6,152.00000	6,156,000		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			113.48571	113.47758			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,978.00000	4,986,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		4,928.00000	4,936,000		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		5,028.00000	5,036,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.89300	8.91900		16.51	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,556.00000	1,645,000	16.51	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		922.00000	806,000	16.51	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,792.00000	1,892,000	16.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Put		770.00000	665,000	16.55	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,338.00000	1,416,000	16.47	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,094.00000	967,000	16.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.97300	9.00000		17.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,267.00000	4,382,000	18.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,361.00000	2,267,000	18.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,492.00000	4,611,000	18.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,213.00000	2,123,000	18.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,047.00000	4,158,000	18.01	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,517.00000	2,418,000	18.01	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.04400	9.07200		17.87	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,203.00000	5,315,000	18.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		3,858.00000	3,756,000	18.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,415.00000	5,530,000	18.28	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		3,699.00000	3,599,000	18.28	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,993.00000	5,103,000	18.14	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,023.00000	3,918,000	18.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.11700	9.14600		17.72	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,636.00000	4,737,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,748.00000	5,630,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,814.00000	4,918,000	17.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,543.00000	5,428,000	17.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,460.00000	4,558,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,959.00000	5,837,000	17.53	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/ROn 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0.00
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1 On 02/02/2012 Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future			1.28240	1.28890		17.15	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.20	Call		955.00000	894,000	16.19	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.20	Put		66.00000	70,000	16.19	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.25	Call		574.00000	521,000	16.04	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.25	Put		185.00000	197,000	16.04	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.15	Call		1,407.00000	1,342,000	16.35	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.15	Put		18.00000	18,000	16.35	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future			1.29850	1.30510		17.92	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.15	Call		1,628.00000	1,560,000	15.97	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.15	Put		77.00000	75,000	15.97	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.20	Call		1,228.00000	1,161,000	16.40	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.20	Put		177.00000	176,000	16.40	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.10	Call		2,091.00000	2,024,000	17.07	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.10	Put		40.00000	39,000	17.07	0.00	0	0.00

Total for Derivatives :							153,615,933.70	18,846	1,173,983.00
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i-Bonds

1BG4A'On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000		66,000,000,000,000.00		660,000,000	110,000,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		2,809,600,000,000.00		28,096,000	14,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		1,300,000,000,000.00		13,000,000	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000		686,000,000,000.00		6,860,000	3,455,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	100.00000			64,000,000,000.00	640,000	320,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			184,000,000,000.00	1,840,000	920,000.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			644,000,000,000.00	6,440,000	3,220,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			3,100,000,000.00	31,000	31,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			4,800,000,000.00	48,000	28,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	20,000,000.00
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		233,400,000,000.00		2,334,000	726,000.00
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
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,308,600,000,000.00	13,086,000	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,314,000,000,000.00	13,140,000	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			401,300,000,000.00	4,013,000	4,013,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	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			114,000,000,000.00	1,140,000	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
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5,000,000.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			1,600,800,000,000.00	16,008,000	8,500,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			2,803,000,000,000.00	28,030,000	14,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			654,000,000,000.00	6,540,000	140,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	9,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			2,500,000,000,000.00	25,000,000	25,000,000.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			1,100,000,000,000.00	11,000	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			120,000,000,000.00	1,200,000	400,000.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		9,604,000,000,000.00		96,040,000	24,020,000.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
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
BG22C1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A4	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			608,800,000.00	6,088,000	3,000,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000		18,000,000,000.00		180,000	90,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000		804,400,000,000.00		8,044,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	10,004,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000		8,607,200,000,000.00		86,072,000	28,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000		13,200,000,000,000.00		132,000,000	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN176On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN177On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN178On	15/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN179On	20/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN180On	26/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN181On	26/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN182On	02/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN183On	15/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN184On	01/07/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN185On	15/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN186On	06/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN187On	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN204On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On 30/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN218On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
CLN231	On	17/01/2015	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
CLN232	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			409,600,000,000.00	4,096,000	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	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ13C	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
DENG2	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/02/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000		3,800,000,000,000.00		38,000,000	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000		28,624,100,000,000.00		286,241,000	266,045,000.00
DV23	On	27/02/2023			100.00000	100.00000		47,645,400,000,000.00		476,454,000	423,000,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			3,212,200,000,000.00	32,122,000	18,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			148,000,000,000.00	1,480,000	740,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			10,990,000,000,000.00	109,900,000	57,600,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			9,216,552,000,000.00	996,384,000	299,017,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,630,000,000,000.00	163,000,000	69,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			584,299,050,000.00	74,433,000	35,085,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			3,618,510,000,000.00	482,468,000	215,087,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			904,800,000,000.00	9,048,000	4,500,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000		257,980,000	0.00	2,579,800	1,290,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000	100,000,000.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			322,600,000,000.00	3,226,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			100,100,000,000.00	1,001,000	527,000.00
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			199,200,000,000.00	1,992,000	664,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
GPT13	On	01/04/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000		26,019,000,000,000.00		260,190,000	260,190,000.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000		6,572,100,000,000.00		65,721,000	29,532,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		3,204,200,000,000.00		32,042,000	16,008,000.00
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		2,000,000,000,000.00		20,000,000	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			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	4,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			644,800,000.00	6,448,000	3,201,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000		65,400,000,000,000.00		654,000,000	327,000,000.00
IND216	On	17/04/2012			100.00000	100.00000		56,500,000,000,000.00		565,000,000	265,000,000.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	7,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			11,409,300,000,000.00	114,093,000	29,011,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		940,000,000,000.00	940,000,000,000.00	9,400,000	4,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			27,960,000,000,000.00	279,600,000	74,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			3,203,000,000,000.00	32,030,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			412,900,000,000.00	4,129,000	2,000,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			706,000,000,000.00	7,060,000	3,500,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,765,400,000,000.00		17,654,000	8,760,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			1,204,200,000,000.00	12,042,000	6,000,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			1,814,200,000,000.00	18,142,000	9,000,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			134,000,000,000.00	1,340,000	670,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
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		701,400,000,000.00		7,014,000	3,800,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			28,000,000,000.00	280,000	140,000.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		6,142,000,000,000.00		61,420,000	30,728,000.00
NRA01	On	30/04/2014			100.00000	100.00000		9,600,000,000,000.00		96,000,000	583,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	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		2,008,200,000,000.00		20,082,000	10,017,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			15,600,000,000,000.00	156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			1,860,000,000,000.00	18,600,000	9,300,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			21,714,500,000,000.00	217,145,000	66,500,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000		16,800,000,000,000.00	0.00	168,000,000	42,000,000.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.76000	6.76000		195,426,256,463,360.00	28,909,209,536	13,393,324,100.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.51000	8.53000		161,071,612,340,000.00	18,927,334,000	9,370,131,396.00	
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			218.32739	218.29282		386,794,043,981,360.00	1,771,624,000	731,904,200.00	
R197	On	07/12/2023	Spot Bond			2.23000	2.23000		2,778,892,200,000.00	1,246,140,000	513,466,000.00	
R201	On	21/12/2014	Spot Bond			6.27500	6.27000		53,896,736,546,550.00	8,589,121,362	2,609,234,456.00	
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		8,625,000,000,000.00	3,750,000,000	2,045,582,893.00	
R203	On	15/09/2017	Spot Bond			7.43500	7.44500		90,233,122,840,000.00	12,136,264,000	5,178,002,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.73000	7.75000			126,980,185,133,000.00	16,426,932,100	5,261,865,900.00
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			6.07500	6.05500			60,686,698,500,000.00	9,989,580,000	5,469,000,000.00
R207	On	15/01/2020	Spot Bond			7.97000	8.00000			180,555,348,028,000.00	22,654,372,400	9,755,793,000.00
R208	On	31/03/2021	Spot Bond			8.01000	8.03000			186,216,856,470,000.00	23,248,047,000	7,863,852,149.00
R209	On	31/03/2036	Spot Bond			8.90000	8.93000			118,319,359,000,000.00	13,294,310,000	9,861,767,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			4,118,106,300,000.00	1,782,730,000	918,641,282.00
R211	On	31/01/2017	Spot Bond			0.90000	0.90000			516,600,000,000.00	574,000,000	279,000,000.00
R212	On	31/01/2022	Spot Bond			2.17000	2.17000			3,717,752,500,000.00	1,713,250,000	743,600,000.00
R213	On	28/02/2031	Spot Bond			8.87500	8.90000			34,552,150,000,000.00	3,893,200,000	1,919,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			78,865,800,000,000.00	12,133,200,000	2,968,900,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038			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
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01L	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02L	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03L	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04L	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RPP05L	On	21/01/2013			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	20,550,000.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SA060L	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			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
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		5,360,000,000,000.00		53,600,000	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		3,400,800,000,000.00		34,008,000	17,400,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		404,200,000,000.00		4,042,000	2,300,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		1,300,400,000,000.00		13,004,000	6,900,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000		460,000,000.00		80,000	44,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			940,000,000,000.00	9,400,000	9,400,000.00
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			1,200,000,000.00	12,000	12,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			511,200,000,000.00	5,112,000	2,600,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			630,000,000,000.00	6,300,000	2,164,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,703,800,000,000.00	17,038,000	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			123,300,000,000.00	1,233,000	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			1,000,000,000.00	10,000	5,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN865On 19/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On 13/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN879On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN884On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN885On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2012 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
SYN88	On	17/04/2012	Spot Bond			100.00000	100.00000			115,500,000,000.00	1,155,000,000	509,000,000.00
SYN88	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			20,540,000,000.00	205,400	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	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
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	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
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			5,400,000,000.00	54,000	40,000.00
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			201,017,000,000,000.00	2,010,170,000	1,005,133,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			76,609,200,000,000.00	766,092,000	272,026,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			30,000,000,000,000.00	300,000,000	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			58,600,000,000,000.00	586,000,000	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			7,023,700,000,000.00	70,237,000	31,048,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000		24,300,000,000,000.00	243,000,000	32,000,000.00	
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2012	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000,000.00	4,000,000	1,000,000.00
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		12,400,600,000,000.00	124,006,000,000.00	124,006,000	66,110,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		67,600,000,000,000.00	676,000,000,000.00	676,000,000	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		6,439,000,000,000.00	64,390,000,000.00	64,390,000	36,290,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			19,200,000,000,000.00	192,000,000	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							2,900,540,961,352,270.00	194,677,045,598	87,199,949,076.00
Grand Total:							2,900,541,114,968,200.00	14,677,064,444	87,201,123,059.00