



# Daily MTM Report

Daily summary for: 09/02/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/03/2012 Foreign Exchange Future			7.63260	7.60460		15.73	130,402,971.00	17,085	247,314.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		581.00000	607,000	16.17	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		12.00000	10,000	16.17	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		534.00000	560,000	15.96	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		15.00000	13,000	15.96	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		628.00000	655,000	16.38	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		9.00000	8,000	16.38	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		615.00000	641,000	16.32	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		10.00000	8,000	16.32	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		476.00000	501,000	15.70	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		21.00000	18,000	15.70	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		390.00000	412,000	15.28	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		35.00000	29,000	15.28	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		808.00000	836,000	17.54	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		3.00000	3,000	17.54	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		431.00000	456,000	15.49	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		26.00000	23,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		858.00000	885,000	17.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		3.00000	2,000	17.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		186.00000	199,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		131.00000	116,000	15.62	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		62.00000	64,000	17.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		407.00000	381,000	17.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		277.00000	295,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		72.00000	62,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		26.00000	26,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		721.00000	693,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		907.00000	935,000	18.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	2,000	18.34	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		24.00000	23,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		769.00000	740,000	20.70	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		759.00000	787,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		4.00000	4,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		54.00000	56,000	18.02	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		449.00000	423,000	18.02	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		521.00000	547,000	15.90	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		16.00000	14,000	15.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		957.00000	984,000	18.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	1,000	18.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		244.00000	261,000	15.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		89.00000	78,000	15.51	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		33.00000	33,000	19.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		628.00000	600,000	19.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		81.00000	85,000	17.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		326.00000	302,000	17.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		568.00000	594,000	16.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		13.00000	11,000	16.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,006.00000	1,034,000	19.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	19.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		93.00000	98,000	16.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		288.00000	265,000	16.71	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		48.00000	48,000	18.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		493.00000	465,000	18.35	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		71.00000	74,000	17.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		366.00000	341,000	17.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		37.00000	37,000	19.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		582.00000	554,000	19.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		313.00000	332,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		58.00000	49,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		350.00000	371,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		45.00000	38,000	15.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		711.00000	738,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		6.00000	5,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		122.00000	129,000	16.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		217.00000	196,000	16.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		42.00000	42,000	18.74	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		537.00000	509,000	18.74	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		214.00000	229,000	15.56	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		109.00000	96,000	15.56	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,205.00000	1,233,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,455.00000	1,483,000	22.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	22.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		160.00000	173,000	15.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		155.00000	140,000	15.67	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		30.00000	29,000	19.92	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		675.00000	646,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,405.00000	1,433,000	22.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		663.00000	689,000	16.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		8.00000	6,000	16.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		107.00000	112,000	16.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		252.00000	229,000	16.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		21.00000	21,000	21.09	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		816.00000	788,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,156.00000	1,183,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	0,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		140.00000	148,000	15.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		185.00000	165,000	15.73	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,056.00000	1,084,000	19.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	19.54	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		1,106.00000	1,134,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	19.94	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,255.00000	1,283,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,505.00000	1,533,000	23.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		19.00000	18,000	21.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		864.00000	835,000	21.45	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		17.00000	16,000	21.81	88,000.00	5,500	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		912.00000	883,000	21.81	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		9.00000	9,000	23.96	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,204.00000	1,176,000	23.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,402.00000	1,373,000	25.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		7.00000	6,000	25.40	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		14.00000	13,000	22.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		1,009.00000	980,000	22.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		13.00000	12,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,058.00000	1,029,000	22.89	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,155.00000	1,127,000	23.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		10.00000	10,000	23.60	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,106.00000	1,078,000	23.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		11.00000	11,000	23.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,648.00000	1,621,000	26.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		3.00000	4,000	26.76	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,896.00000	1,868,000	26.40	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		1.00000	1,000	26.40	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,599.00000	1,571,000	26.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		4.00000	4,000	26.84	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.73550	7.70700		16.67	59,671,647.00	7,714	71,187.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		561.00000	582,000	15.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		104.00000	97,000	15.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		525.00000	546,000	15.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		118.00000	111,000	15.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		599.00000	620,000	15.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		92.00000	85,000	15.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		186.00000	191,000	18.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		579.00000	556,000	18.19	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		27.00000	25,000	16.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		984.00000	1,010,000	16.11	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		117.00000	118,000	20.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		910.00000	883,000	20.01	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		99.00000	100,000	20.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		1,042.00000	1,015,000	20.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		90.00000	90,000	21.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,133.00000	1,105,000	21.14	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		759.00000	783,000	15.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		52.00000	48,000	15.35	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		405.00000	420,000	15.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		198.00000	185,000	15.85	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		211.00000	217,000	17.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		504.00000	482,000	17.76	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		165.00000	169,000	18.64	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		658.00000	634,000	18.64	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		290.00000	300,000	16.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		333.00000	315,000	16.67	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,224.00000	1,196,000	21.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		81.00000	81,000	21.59	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		310.00000	321,000	16.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		303.00000	286,000	16.51	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,599.00000	1,571,000	23.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		56.00000	56,000	23.39	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.83940	7.80950		17.27	117,591.00	15	7,834.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		746.00000	767,000	15.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		137.00000	128,000	15.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		711.00000	731,000	15.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		152.00000	142,000	15.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		782.00000	803,000	15.40	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		123.00000	114,000	15.40	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		168.00000	158,000	15.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		677.00000	697,000	15.59	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,438.00000	1,410,000	21.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		147.00000	149,000	21.77	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		387.00000	396,000	17.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		478.00000	457,000	17.45	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		214.00000	217,000	20.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		1,005.00000	978,000	20.02	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,528.00000	1,500,000	22.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		137.00000	139,000	22.12	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,174.00000	1,147,000	20.72	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		183.00000	186,000	20.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.94220	7.90970		17.77	0.00	0	9,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		600.00000	614,000	16.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		390.00000	372,000	16.86	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		579.00000	592,000	17.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		419.00000	400,000	17.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		622.00000	637,000	16.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		362.00000	345,000	16.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		574.00000	554,000	17.93	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		484.00000	496,000	17.93	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,427.00000	1,398,000	21.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		237.00000	240,000	21.33	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.04290	8.00820		18.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		629.00000	645,000	17.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		571.00000	552,000	17.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		611.00000	627,000	18.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		603.00000	584,000	18.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		648.00000	664,000	17.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		540.00000	521,000	17.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,426.00000	1,397,000	21.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		334.00000	340,000	21.04	0.00	0	180.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		576.00000	591,000	18.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		668.00000	648,000	18.33	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.27340	8.23980		18.18	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		596.00000	606,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,334.00000	1,311,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		584.00000	594,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,372.00000	1,349,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		608.00000	618,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,296.00000	1,273,000	19.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.84470	8.81360		18.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,228.00000	1,245,000	18.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		914.00000	900,000	18.31	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,209.00000	1,225,000	18.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		945.00000	930,000	18.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,248.00000	1,265,000	18.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		884.00000	870,000	18.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		605.00000	590,000	16.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,419.00000	1,435,000	16.90	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.91880	9.88770		20.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,792.00000	1,813,000	19.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,104.00000	1,094,000	19.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,772.00000	1,792,000	19.23	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,134.00000	1,123,000	19.23	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,813.00000	1,834,000	19.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,075.00000	1,065,000	19.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.63260	7.60460		15.73	38,163.00	5	414.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		18,581.00000	19,940,000	15.62	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		13,121.00000	11,680,000	15.62	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		16,039.00000	17,251,000	15.67	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		15,579.00000	13,991,000	15.67	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		21,378.00000	22,886,000	15.56	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		10,918.00000	9,626,000	15.56	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		62,858.00000	60,045,000	19.52	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		3,318.00000	3,305,000	19.52	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.73550	7.70700		16.67	0.00	0	518.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		13,806.00000	14,079,000	19.32	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		78,106.00000	75,529,000	19.32	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		13,042.00000	13,280,000	19.55	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		82,342.00000	79,730,000	19.55	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		14,626.00000	14,938,000	19.09	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		73,926.00000	71,388,000	19.09	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.09990	12.05670		13.97	7,913,334.60	654	10,019.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		636.00000	676,000	13.42	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		29.00000	26,000	13.42	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		594.00000	628,000	13.03	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		37.00000	28,000	13.03	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		683.00000	723,000	13.81	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		26.00000	23,000	13.81	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		552.00000	586,000	13.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		45.00000	36,000	13.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		305.00000	328,000	13.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		148.00000	128,000	13.65	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,069.00000	1,111,000	16.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		12.00000	11,000	16.93	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		367.00000	393,000	13.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		110.00000	93,000	13.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		137.00000	147,000	14.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		380.00000	347,000	14.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		731.00000	771,000	14.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		24.00000	21,000	14.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,167.00000	1,209,000	17.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		10.00000	9,000	17.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		436.00000	466,000	13.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		79.00000	66,000	13.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		971.00000	1,013,000	16.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		14.00000	13,000	16.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		251.00000	271,000	13.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		194.00000	171,000	13.81	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		277.00000	299,000	13.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		170.00000	149,000	13.73	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		81.00000	87,000	15.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		574.00000	537,000	15.61	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		835.00000	795,000	16.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		42.00000	45,000	16.56	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,503.00000	1,460,000	18.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		10.00000	10,000	18.91	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.25330	12.20930		14.26	0.00	0	2,940.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		601.00000	628,000	13.74	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		242.00000	225,000	13.74	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		572.00000	598,000	13.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		263.00000	245,000	13.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		630.00000	659,000	13.67	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		221.00000	206,000	13.67	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.40610	12.36080		15.29	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		294.00000	299,000	17.49	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,383.00000	1,343,000	17.49	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		286.00000	290,000	17.60	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,425.00000	1,384,000	17.60	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		303.00000	309,000	17.39	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,342.00000	1,303,000	17.39	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,165.00000	1,200,000	13.75	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		154.00000	144,000	13.75	0.00	0	6,000.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09880	0.09890		17.45	0.00	0	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		903.00000	893,000	17.98	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		13.00000	13,000	17.98	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		178.00000	171,000	17.45	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		288.00000	291,000	17.45	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,891.00000	1,881,000	23.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		1.00000	1,000	23.70	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10020	0.10040		17.21	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		197.00000	189,000	19.45	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		957.00000	969,000	19.45	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		78.00000	73,000	22.00	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,838.00000	1,853,000	22.00	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		536.00000	522,000	17.07	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		296.00000	302,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.16220	10.08780		12.46	20,426,022.00	2,010	23,462.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		161.00000	199,000	12.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		173.00000	137,000	12.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		141.00000	171,000	12.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		203.00000	159,000	12.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		187.00000	228,000	12.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		149.00000	116,000	12.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,041.00000	1,115,000	16.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		3.00000	3,000	16.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		108.00000	131,000	12.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		270.00000	219,000	12.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		351.00000	409,000	13.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		63.00000	47,000	13.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,091.00000	1,165,000	16.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		3.00000	3,000	16.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		279.00000	331,000	12.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		91.00000	69,000	12.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		41.00000	49,000	14.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		553.00000	487,000	14.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		29.00000	33,000	15.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		691.00000	621,000	15.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		94.00000	114,000	13.09	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		306.00000	252,000	13.09	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		13.00000	15,000	17.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,025.00000	953,000	17.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		4.00000	5,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,416.00000	1,343,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		20.00000	23,000	15.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		832.00000	761,000	15.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		2.00000	2,000	19.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,664.00000	1,590,000	19.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		18.00000	20,000	16.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		880.00000	808,000	16.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		560.00000	629,000	13.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		22.00000	17,000	13.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		7.00000	8,000	17.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,219.00000	1,146,000	17.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		26.00000	29,000	15.41	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		738.00000	667,000	15.41	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		928.00000	856,000	16.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		16.00000	18,000	16.55	0.00	0	6,800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,515.00000	1,442,000	18.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		3.00000	4,000	18.64	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		215.00000	260,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		127.00000	98,000	12.70	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		246.00000	295,000	12.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		108.00000	83,000	12.78	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.30290	10.22780		13.51	10,302.90	1	26,015.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		270.00000	293,000	13.78	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		442.00000	390,000	13.78	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		254.00000	275,000	13.91	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		476.00000	422,000	13.91	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		287.00000	312,000	13.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		409.00000	359,000	13.65	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.44640	10.36930		14.27	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		334.00000	366,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		690.00000	645,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		316.00000	347,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		722.00000	676,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		353.00000	385,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		659.00000	614,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,017.00000	1,082,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		98.00000	86,000	13.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.84650	10.76460		14.66	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		630.00000	655,000	15.63	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,358.00000	1,302,000	15.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		617.00000	642,000	15.70	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,395.00000	1,339,000	15.70	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		643.00000	669,000	15.56	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,321.00000	1,266,000	15.56	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			423.14700	424.49000			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			429.50600	430.88000			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			384.87200	385.99300			0.00	0	914.00
ALBI	On	02/08/2012	Index Future			390.65700	391.80300			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.66880	7.64100		15.89	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		93.00000	94,000	18.26	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		552.00000	525,000	18.26	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		85.00000	86,000	18.56	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		594.00000	567,000	18.56	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		101.00000	103,000	17.96	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		510.00000	484,000	17.96	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.64390	7.61610		15.83	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		92.00000	94,000	17.31	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		376.00000	350,000	17.31	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		81.00000	84,000	17.60	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Put		415.00000	390,000	17.60	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Call		103.00000	107,000	17.01	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Put		337.00000	313,000	17.01	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.22160	8.19240		11.76	0.00	0	18,381.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		944.00000	973,000	16.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		2.00000	1,000	16.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		894.00000	923,000	16.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		2.00000	1,000	16.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		994.00000	1,023,000	16.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		2.00000	1,000	16.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		795.00000	824,000	15.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		3.00000	2,000	15.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,243.00000	1,272,000	18.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	0,000	18.27	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		457.00000	483,000	12.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		15.00000	11,000	12.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		746.00000	775,000	15.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		4.00000	3,000	15.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,193.00000	1,222,000	17.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	0,000	17.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,992.00000	2,022,000	19.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	19.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		325.00000	348,000	12.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		33.00000	26,000	12.19	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.24930	8.22050		12.57	0.00	0	8,758.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		624.00000	647,000	12.43	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		54.00000	48,000	12.43	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		583.00000	605,000	12.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		63.00000	56,000	12.40	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		666.00000	689,000	12.45	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		46.00000	40,000	12.45	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.27980	8.25190		13.24	0.00	0	2,328.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		350.00000	359,000	13.15	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		335.00000	316,000	13.15	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		328.00000	336,000	13.22	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		363.00000	343,000	13.22	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		373.00000	383,000	13.09	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		308.00000	290,000	13.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.29450	9.30860		16.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,301.00000	2,289,000	15.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		292.00000	295,000	15.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,258.00000	2,247,000	15.23	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		299.00000	303,000	15.23	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,343.00000	2,331,000	15.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		284.00000	287,000	15.45	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.67730	7.64440		11.39	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		171.00000	190,000	11.57	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		77.00000	63,000	11.57	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		141.00000	157,000	11.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		97.00000	80,000	11.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		204.00000	225,000	11.63	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		60.00000	48,000	11.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.76420	7.73070		11.52	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		97.00000	102,000	13.12	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		516.00000	488,000	13.12	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		88.00000	92,000	13.31	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		557.00000	528,000	13.31	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		106.00000	112,000	12.92	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		475.00000	448,000	12.92	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.06860	0.06530			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.20980	0.22000			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.01830	0.01690			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.16100	0.18240			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.05160	0.04870			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.05600	0.05320			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.06730	0.06330			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.39480	8.33510		14.82	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		78.00000	91,000	15.73	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		343.00000	296,000	15.73	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		67.00000	78,000	15.96	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		382.00000	333,000	15.96	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		90.00000	105,000	15.50	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		305.00000	260,000	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
CHF / ROn	18/06/2012	Foreign Exchange Future				8.52090	8.46170		15.78	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call			145.00000	155,000	17.90	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put			783.00000	734,000	17.90	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call			136.00000	145,000	18.08	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put			824.00000	774,000	18.08	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call			154.00000	164,000	17.71	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put			742.00000	693,000	17.71	0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/05/2012	GOVI				385.61800	386.69100			0.00	0	180.00
GOVI On	03/05/2012	GOVI	382.00	Call			46,910.00000	36,180,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI	382.00	Put			0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI	382.01	Call			46,810.00000	36,080,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI	382.01	Put			0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI	381.99	Call			47,010.00000	36,280,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI	381.99	Put			0.00000	0,000		0.00	0	0.00
GOVI On	02/08/2012	GOVI				391.41400	392.51100			0.00	0	0.00
GOVI On	02/08/2012	GOVI	390.00	Call			25,110.00000	14,140,000		0.00	0	0.00
GOVI On	02/08/2012	GOVI	390.00	Put			0.00000	0,000		0.00	0	0.00
GOVI On	02/08/2012	GOVI	390.01	Call			25,010.00000	14,040,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		25,210.00000	14,240,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			169.81800	171.53600			0.00	0	514.00
IGOV	On	02/08/2012	Index Future			172.37100	174.11900			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			465.11400	465.11400			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.79800	473.79800			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.63000	5.63000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.66000	5.66000			0.00	0	2,890.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.69000	5.69000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.77000	5.77000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.91000	5.92000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.07000	6.06000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.25000	6.21000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.41000	6.38000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.60000	6.56000			0.00	0	1,000.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.37140	6.36440		10.64	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		137.00000	141,000	10.91	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		56.00000	53,000	10.91	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		131.00000	134,000	10.87	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		60.00000	56,000	10.87	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		144.00000	147,000	10.95	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		53.00000	49,000	10.95	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.42430	6.41670		12.35	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		254.00000	258,000	12.51	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		137.00000	134,000	12.51	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		225.00000	228,000	12.43	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		158.00000	154,000	12.43	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		285.00000	290,000	12.59	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		118.00000	116,000	12.59	0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Call		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Call		11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.68800	6.64600		3.11	0.00	0	10,880.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,200.00000	5,061,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		2.00000	3,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,357.00000	5,217,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		2.00000	2,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,043.00000	4,904,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		3.00000	4,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,576.00000	1,682,000	3.07	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		247.00000	213,000	3.07	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		515.00000	458,000	3.11	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,003.00000	1,086,000	3.11	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		933.00000	850,000	3.18	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		587.00000	644,000	3.18	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.74200	6.69500		3.62	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,120.00000	3,990,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		180.00000	195,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,251.00000	4,120,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		164.00000	178,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,990.00000	3,862,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		198.00000	215,000	3.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future			6.79000	6.74300		3.49	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,832.00000	1,752,000	3.55	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,106.00000	1,159,000	3.55	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,917.00000	1,835,000	3.56	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,050.00000	1,102,000	3.56	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,747.00000	1,669,000	3.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,162.00000	1,217,000	3.54	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.82800	6.77100		3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,478.00000	1,404,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,532.00000	1,604,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,547.00000	1,471,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,473.00000	1,543,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,414.00000	1,342,000	3.10	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,596.00000	1,671,000	3.10	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.34500	8.28900		11.78	0.00	0	28,058.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,190.00000	6,747,000	12.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		715.00000	802,000	12.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,553.00000	7,102,000	12.51	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		643.00000	721,000	12.51	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,833.00000	6,397,000	12.42	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.95	Put		797.00000	890,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,054.00000	5,417,000	11.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,282.00000	1,116,000	11.57	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,225.00000	3,501,000	11.75	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,377.00000	2,124,000	11.75	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,907.00000	3,570,000	12.01	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,930.00000	2,123,000	12.01	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,133.00000	5,716,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		981.00000	1,093,000	12.33	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.41500	8.35700		15.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,055.00000	6,705,000	15.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,476.00000	3,664,000	15.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,333.00000	6,976,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,310.00000	3,491,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,781.00000	6,439,000	15.56	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,649.00000	3,845,000	15.56	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,542.00000	5,809,000	15.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,540.00000	4,268,000	15.18	0.00	0	8,750.00
R186	On	01/11/2012	Bond Future			8.48200	8.42400		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,715.00000	7,390,000	15.08	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,788.00000	4,991,000	15.08	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,975.00000	7,643,000	15.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,608.00000	4,805,000	15.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,460.00000	7,141,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,975.00000	5,184,000	15.04	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	07/02/2013	Bond Future			8.55000	8.48800		14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		7,023.00000	6,722,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,915.00000	7,169,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		7,254.00000	6,948,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,700.00000	6,948,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,802.00000	6,506,000	14.84	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,144.00000	7,402,000	14.84	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.61889	215.63354			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		634.00000	619,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Call		584.00000	569,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Call		684.00000	669,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			252.09185	254.87557			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,876.00000	1,092,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future	251.05	Call		3,826.00000	1,042,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		3,926.00000	1,142,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.22000	6.18200		2.32	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,798.00000	3,704,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1.00000	1,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,916.00000	3,822,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,680.00000	3,586,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1.00000	1,000	2.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.23500	6.19200		2.82	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,992.00000	2,903,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		97.00000	105,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,090.00000	3,001,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		86.00000	94,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,894.00000	2,806,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		108.00000	117,000	3.01	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.22500	6.18300		2.53	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,301.00000	1,248,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		661.00000	693,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,365.00000	1,311,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		625.00000	656,000	2.58	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	6.45	Call		1,239.00000	1,187,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		700.00000	733,000	2.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.17700	6.12300		2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,091.00000	1,038,000	2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		865.00000	908,000	2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,141.00000	1,087,000	2.32	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		826.00000	868,000	2.32	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,041.00000	990,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		904.00000	949,000	2.30	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			187.48558	189.87526			0.00	0	37,020.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		125.00000	2,514,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		175.00000	2,564,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		75.00000	2,464,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.33400	7.29800		5.61	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,281.00000	6,122,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		20.00000	22,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,485.00000	6,326,000	6.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Put		16.00000	18,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,078.00000	5,919,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		24.00000	26,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,926.00000	2,032,000	5.53	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		581.00000	525,000	5.53	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,499.00000	1,589,000	5.58	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		833.00000	762,000	5.58	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,524.00000	1,423,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		846.00000	906,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,604.00000	2,475,000	5.86	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		385.00000	417,000	5.86	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.40600	7.36700		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,240.00000	5,099,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		518.00000	544,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,405.00000	5,262,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		481.00000	505,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,077.00000	4,937,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		558.00000	585,000	7.18	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.47600	7.43800		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,078.00000	2,982,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,810.00000	1,869,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,201.00000	3,102,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,731.00000	1,788,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,957.00000	2,863,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,891.00000	1,952,000	6.73	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	07/02/2013	Bond Future			7.54700	7.50500		6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,053.00000	1,005,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,053.00000	5,168,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,110.00000	1,061,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,906.00000	5,021,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,001.00000	956,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,205.00000	5,323,000	5.96	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.64000	7.59400		6.86	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,881.00000	5,654,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		87.00000	99,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,109.00000	5,880,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		74.00000	84,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,655.00000	5,429,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		103.00000	116,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,480.00000	3,672,000	6.67	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		335.00000	288,000	6.67	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,849.00000	1,701,000	6.99	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		1,042.00000	1,133,000	6.99	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.71800	7.66900		8.67	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,090.00000	4,901,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,023.00000	1,080,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,264.00000	5,073,000	9.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.55	Put		959.00000	1,014,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,911.00000	4,726,000	9.15	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,083.00000	1,144,000	9.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.79000	7.74200		8.29	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,630.00000	3,492,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,390.00000	2,484,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,771.00000	3,629,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,293.00000	2,383,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,492.00000	3,356,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,491.00000	2,587,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.86300	7.81000		8.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,805.00000	3,664,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,925.00000	3,031,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,935.00000	3,792,000	8.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,825.00000	2,929,000	8.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,676.00000	3,538,000	8.24	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,027.00000	3,135,000	8.24	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.13400	6.09000		1.46	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,232.00000	2,161,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		1.00000	0,000	1.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Call		2,310.00000	2,239,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		1.00000	0,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,154.00000	2,084,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		1.00000	1,000	1.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.14500	6.09100		1.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,644.00000	1,577,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		67.00000	74,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,704.00000	1,637,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		60.00000	67,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,584.00000	1,518,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		74.00000	82,000	1.81	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.10200	6.04500		1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		471.00000	439,000	1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		523.00000	556,000	1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		502.00000	468,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		496.00000	528,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		443.00000	413,000	1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		552.00000	587,000	1.40	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.96500	5.88300		1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		522.00000	483,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		417.00000	452,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		547.00000	507,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		397.00000	431,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		497.00000	459,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		437.00000	472,000	1.15	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.88600	7.83000		8.12	0.00	0	24,945.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,188.00000	4,907,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		222.00000	252,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,420.00000	5,135,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		193.00000	220,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,955.00000	4,678,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		250.00000	285,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,846.00000	3,063,000	7.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		697.00000	602,000	7.99	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,104.00000	2,285,000	8.08	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,093.00000	963,000	8.08	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,088.00000	1,896,000	8.29	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,145.00000	1,265,000	8.29	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,204.00000	2,967,000	8.48	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		626.00000	701,000	8.48	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.96600	7.90700		10.25	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,593.00000	5,351,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,158.00000	1,235,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,778.00000	5,532,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,088.00000	1,161,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,404.00000	5,165,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,225.00000	1,305,000	10.82	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.03800	7.97900		9.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.25	Call		4,076.00000	3,891,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,663.00000	2,788,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,228.00000	4,039,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,557.00000	2,678,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,927.00000	3,746,000	9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,773.00000	2,902,000	9.95	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.11300	8.04900		9.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,300.00000	4,114,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,283.00000	3,422,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,442.00000	4,253,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,174.00000	3,310,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,159.00000	3,977,000	9.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,394.00000	3,537,000	9.83	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.92700	7.87600		9.33	0.00	0	9,194.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,608.00000	6,320,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		136.00000	155,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,864.00000	6,573,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		118.00000	134,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,355.00000	6,069,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		159.00000	179,000	10.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	7.50	Put		3,073.00000	3,283,000	9.20	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		772.00000	676,000	9.20	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,273.00000	2,450,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,205.00000	1,075,000	9.30	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,283.00000	2,092,000	9.56	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,242.00000	1,358,000	9.56	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,485.00000	3,250,000	9.79	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		684.00000	755,000	9.79	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.99800	7.94500		11.42	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,882.00000	5,647,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,296.00000	1,372,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,086.00000	5,847,000	11.94	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,225.00000	1,297,000	11.94	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,680.00000	5,448,000	11.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,370.00000	1,449,000	11.88	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.06600	8.01300		11.40	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,353.00000	4,172,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,006.00000	3,128,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,515.00000	4,331,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,887.00000	3,006,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,193.00000	4,016,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,128.00000	3,254,000	11.52	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.13400	8.07700		10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,924.00000	3,760,000	10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,355.00000	4,509,000	10.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.05	Call		4,066.00000	3,898,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,217.00000	4,367,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,789.00000	3,628,000	10.91	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,502.00000	4,659,000	10.91	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.81200	8.75100		16.90	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,566.00000	3,251,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,626.00000	1,794,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,810.00000	3,484,000	17.27	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,491.00000	1,647,000	17.27	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,330.00000	3,026,000	17.15	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,773.00000	1,952,000	17.15	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.87600	8.81300		21.01	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,340.00000	6,014,000	21.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,028.00000	3,194,000	21.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,566.00000	6,235,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,890.00000	3,051,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,116.00000	5,796,000	21.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,171.00000	3,343,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.93700	8.87400		21.38	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	01/11/2012	Bond Future	9.00	Call		5,987.00000	5,705,000	21.64	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,019.00000	5,223,000	21.64	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,188.00000	5,901,000	21.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,841.00000	5,041,000	21.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,788.00000	5,512,000	21.59	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,201.00000	5,412,000	21.59	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.99900	8.93400		20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,643.00000	6,362,000	21.11	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,139.00000	6,354,000	21.11	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,837.00000	6,552,000	21.16	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,955.00000	6,166,000	21.16	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,450.00000	6,173,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,327.00000	6,547,000	21.06	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			138.79225	139.89649			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		896.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	208,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		846.00000	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	03/05/2012	Bond Future	139.05	Put		0.00000	258,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		946.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	158,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.50560	118.67681			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		477.00000	306,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Call		427.00000	256,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		527.00000	356,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			115.56640	116.68137			0.00	0	2,827.00
R212	On	03/05/2012	Bond Future	115.30	Call		1,381.00000	266,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		1,331.00000	216,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		1,431.00000	316,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.76500	8.70500		15.10	0.00	0	92.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,186.00000	4,812,000	15.65	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		943.00000	1,053,000	15.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.30	Call		5,472.00000	5,089,000	15.71	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		856.00000	957,000	15.71	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,906.00000	4,540,000	15.60	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1,039.00000	1,156,000	15.60	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.83300	8.77000		18.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,619.00000	6,284,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,914.00000	3,080,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,856.00000	6,515,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,780.00000	2,939,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,385.00000	6,056,000	19.17	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,055.00000	3,226,000	19.17	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.90000	8.83600		19.01	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,178.00000	5,886,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,901.00000	5,111,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,387.00000	6,089,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,727.00000	4,930,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,973.00000	5,686,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,082.00000	5,297,000	19.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.97000	8.90400		18.48	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,777.00000	6,488,000	18.71	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,037.00000	6,258,000	18.71	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,978.00000	6,685,000	18.76	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,856.00000	6,073,000	18.76	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,578.00000	6,294,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,222.00000	6,448,000	18.66	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	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.21100	1.20650		15.47	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		282.00000	302,000	15.47	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		217.00000	192,000	15.47	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		110.00000	117,000	16.70	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		545.00000	507,000	16.70	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		623.00000	658,000	15.50	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		58.00000	48,000	15.50	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.22630	1.22170		17.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		894.00000	926,000	15.72	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		177.00000	163,000	15.72	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		585.00000	609,000	16.12	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		368.00000	346,000	16.12	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,290.00000	1,341,000	16.52	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		73.00000	78,000	16.52	0.00	0	0.00

**Total for Derivatives :**

**218,668,031.50**

**32,984**

**1,198,863.00**

**i-Bonds**

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	105,717,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		2,100,000,000.00		21,000	3,066,000.00
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		4,400,000,000,000.00		44,000,000	22,000,000.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		900,000,000.00		9,000	723,000.00

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	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			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			16,600,000,000.00	166,000,000	88,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	3,930,000.00
ABN40	On	29/09/2015	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
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	8,459,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	13,561,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	9,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	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
ACL153	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,500,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		400,000,000.00		4,000	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	10,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
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
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
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
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		2,700,000,000.00		27,000	82,620,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	1,570,000.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	71,550,000.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	41,482,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	7,000.00
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			2,200,000,000.00	22,000	15,043,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	105,376,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On 15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	75,000,000.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000		2,600,000,000.00		26,000	19,782,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	1,511,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/04/2012			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	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000		30,488,600,000,000.00		304,886,000	222,794,000.00
DV23	On	27/02/2023			100.00000	100.00000		27,001,500,000,000.00		270,015,000	263,005,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000		8,000,000,000.00		80,000	16,141,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ149	On	13/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ156	On	07/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ160	On	13/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ161	On	13/02/2012	Spot Bond			6.16900	6.16900				0.00	0	0.00
EQ162	On	23/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ163	On	17/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ164	On	13/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ167	On	16/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ168	On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ169	On	08/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ170L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			300,000,000.00	3,000	46,803,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			222,212,750,000.00	24,023,000	386,812,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			2,000,070,000,000.00	200,007,000	273,920,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			722,200,000.00	92,000	11,526,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			300,907,500,000.00	40,121,000	236,113,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	7,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			3,900,000,000.00	39,000	539,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	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
GPT2C On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 On 25/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD17 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On 10/01/2018 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
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
GRT05	On	25/01/2015			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
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			3,600,000,000.00	36,000	38,656,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	18,809,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			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	8,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	50,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	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		1,500,000,000.00		15,000	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	14,000.00
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			2,100,000,000.00	21,000	1,000,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000		20,000,000,000,000.00	200,000,000	200,000,000	200,000,000.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000		38,000,000,000,000.00	380,000,000	380,000,000	380,000,000.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			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
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000		31,800,000,000,000.00	0.00	318,000,000	209,000,000.00
MAQ01	On	12/03/2012			100.00000	100.00000		69,000,000,000,000.00	0.00	690,000,000	230,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,400,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	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		2,000,000,000,000.00		20,000,000	152,600,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015			100.00000	100.00000			1,400,000,000.00	14,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			3,200,000,000.00	32,000	3,000,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			2,000,000,000.00	20,000	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,900,000,000.00		19,000	13,509,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		900,000,000.00		9,000	6,481,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			3,100,000,000.00	31,000	13,345,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
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
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000		4,000,000,000,000.00	40,000,000	10,000,000.00	
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQ1C1\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/05/2013 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
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	115,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			2,100,000,000.00	21,000	21,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		205,600,000	0.00	2,056,000	64,920,914.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000		1,200,000,000,000.00		12,000,000	3,000,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.61000	6.57000		147,614,067,155,510.00	22,331,931,491		18,292,684,307.00
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			8.27000	8.21500		87,191,081,390,000.00	10,543,057,000		9,057,441,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			219.09555	219.07778		195,728,829,934,149.00	893,349,180		744,315,556.00
R197	On	07/12/2023	Spot Bond			2.18000	2.06000		197,835,000,000.00	90,750,000		538,830,500.00
R201	On	21/12/2014	Spot Bond			6.17000	6.13500		3,060,449,570,000.00	496,021,000		3,033,800,000.00
R202	On	07/12/2033	Spot Bond			2.37000	2.29000		280,845,000,000.00	118,500,000		857,955,000.00
R203	On	15/09/2017	Spot Bond			7.25000	7.21500		12,788,210,417,000.00	1,763,891,092		5,650,765,870.00
R204	On	21/12/2018	Spot Bond			7.55500	7.51000		6,612,770,620,000.00	875,284,000		4,834,044,680.00
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			6.07000	6.03000		5,764,175,190,000.00	949,617,000		1,999,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			7.80000	7.74500			49,698,461,280,000.00	6,371,597,600	8,746,048,000.00
R208	On	31/03/2021	Spot Bond			7.85000	7.80000			25,483,325,239,500.00	3,246,283,470	8,269,527,884.00
R209	On	31/03/2036	Spot Bond			8.74500	8.68500			35,452,162,803,420.00	4,053,992,316	11,350,395,316.00
R210	On	31/03/2028	Spot Bond			2.40000	2.34000			1,591,200,000,000.00	663,000,000	869,500,000.00
R211	On	31/01/2017	Spot Bond			0.85000	0.82000			94,180,000,000.00	110,800,000	274,300,000.00
R212	On	31/01/2022	Spot Bond			2.13000	2.02000			296,726,040,000.00	139,308,000	548,800,000.00
R213	On	28/02/2031	Spot Bond			8.69500	8.63500			16,746,683,035,000.00	1,926,013,000	2,296,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,946,506,500,000.00	761,001,000	3,598,818,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	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
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		472,000,000,000.00		4,720,000	1,180,000.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		4,801,400,000,000.00	48,014,000	48,014,000	14,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	6,155,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	6,100,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	11,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN872On 13/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN879On 22/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN884On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN885On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889On 19/04/2012 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
SYN890	On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN892	On	05/03/2012	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		50,000,000,000,000.00	500,000,000,000.00	500,000,000	500,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	120,000.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000,000.00	4,000,000	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000		7,160,000,000,000.00	71,600,000	17,900,000.00	
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	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
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A8	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A9	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B0	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C0	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D0	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,100,000,000.00	11,000	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			2,900,000,000.00	29,000	1,013,029,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	248,419,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	61,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			54,800,000,000,000.00	548,000,000	674,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			5,700,000,000.00	57,000	15,057,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	50,000,000.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	150,000,000.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	73,003,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,040,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds :</b>							<b>971,469,621,624,579.00</b>	<b>59,352,621,149</b>	<b>89,752,365,027.00</b>
<b>Grand Total:</b>							<b>971,469,840,292,611.00</b>	<b>59,352,654,133</b>	<b>89,753,563,890.00</b>