



# Daily MTM Report

Daily summary for: 10/02/2012

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			7.77960	7.63260		16.08	174,426,411.60	22,421	245,404.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		607.00000	749,000	17.27	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		10.00000	5,000	17.27	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		560.00000	701,000	17.06	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		13.00000	7,000	17.06	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		655.00000	798,000	17.53	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		8.00000	4,000	17.53	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		641.00000	784,000	17.42	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		8.00000	4,000	17.42	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		501.00000	640,000	16.80	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		18.00000	10,000	16.80	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		412.00000	546,000	16.38	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		29.00000	16,000	16.38	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		836.00000	982,000	19.04	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		3.00000	2,000	19.04	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		456.00000	593,000	16.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		23.00000	13,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		885.00000	1,031,000	19.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	1,000	19.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		199.00000	299,000	16.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		116.00000	69,000	16.02	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		64.00000	103,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		381.00000	273,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		295.00000	414,000	15.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		62.00000	34,000	15.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		26.00000	40,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		693.00000	560,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		935.00000	1,081,000	19.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	1,000	19.85	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		23.00000	36,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		740.00000	606,000	19.94	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		787.00000	932,000	18.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		4.00000	2,000	18.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		56.00000	89,000	17.55	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		423.00000	309,000	17.55	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		547.00000	688,000	17.00	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		14.00000	8,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		984.00000	1,131,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	1,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		261.00000	374,000	16.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		78.00000	44,000	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		33.00000	52,000	18.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		600.00000	472,000	18.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		85.00000	135,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		302.00000	205,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		594.00000	736,000	17.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		11.00000	6,000	17.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,034.00000	1,181,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		98.00000	154,000	16.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		265.00000	174,000	16.37	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		48.00000	78,000	17.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		465.00000	348,000	17.85	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		74.00000	118,000	16.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		341.00000	238,000	16.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		37.00000	59,000	18.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		554.00000	429,000	18.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		332.00000	456,000	15.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		49.00000	26,000	15.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		371.00000	501,000	16.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		38.00000	21,000	16.18	2,100.00	100	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		738.00000	883,000	18.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		5.00000	3,000	18.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		129.00000	203,000	16.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		196.00000	123,000	16.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		42.00000	68,000	18.15	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		509.00000	388,000	18.15	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		229.00000	335,000	16.01	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		96.00000	55,000	16.01	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,233.00000	1,380,000	22.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	22.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,483.00000	1,630,000	24.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	24.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		173.00000	264,000	16.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		140.00000	84,000	16.04	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		29.00000	46,000	19.19	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		646.00000	516,000	19.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,433.00000	1,580,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		689.00000	834,000	17.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		6.00000	4,000	17.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		112.00000	176,000	16.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		229.00000	146,000	16.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		21.00000	32,000	20.31	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		788.00000	652,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,183.00000	1,330,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	0,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		148.00000	232,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		165.00000	102,000	16.05	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,084.00000	1,230,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	0,000	21.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,134.00000	1,280,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	0,000	21.47	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,283.00000	1,430,000	22.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	22.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,533.00000	1,680,000	24.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	24.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		18.00000	28,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		835.00000	698,000	20.69	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		16.00000	25,000	21.06	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		883.00000	745,000	21.06	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		9.00000	13,000	23.26	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,176.00000	1,033,000	23.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,373.00000	1,229,000	24.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		6.00000	9,000	24.71	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		13.00000	20,000	21.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		980.00000	840,000	21.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		12.00000	18,000	22.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,029.00000	888,000	22.17	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,127.00000	984,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		10.00000	14,000	22.89	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,078.00000	936,000	22.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		11.00000	16,000	22.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,621.00000	1,476,000	26.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		4.00000	6,000	26.53	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,868.00000	1,723,000	26.64	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		1.00000	3,000	26.64	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,571.00000	1,426,000	26.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		4.00000	6,000	26.17	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.88420	7.73550		16.94	97,401,406.80	12,354	64,607.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		582.00000	705,000	15.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		97.00000	71,000	15.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		546.00000	665,000	15.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		111.00000	81,000	15.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		620.00000	746,000	15.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		85.00000	62,000	15.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		191.00000	240,000	17.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		556.00000	456,000	17.78	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		25.00000	19,000	16.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,010.00000	1,153,000	16.78	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		118.00000	148,000	19.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		883.00000	764,000	19.51	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		100.00000	125,000	20.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		1,015.00000	891,000	20.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		90.00000	112,000	20.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,105.00000	978,000	20.62	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		783.00000	920,000	15.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		48.00000	36,000	15.99	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		420.00000	518,000	15.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		185.00000	134,000	15.66	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		217.00000	272,000	17.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		482.00000	388,000	17.36	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		169.00000	212,000	18.20	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		634.00000	528,000	18.20	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		300.00000	377,000	16.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		315.00000	243,000	16.46	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,196.00000	1,067,000	21.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		81.00000	101,000	21.06	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		321.00000	402,000	16.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		286.00000	218,000	16.30	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,571.00000	1,434,000	22.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		56.00000	68,000	22.82	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.98910	7.83940		17.37	23,935,343.60	2,996	8,034.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		767.00000	886,000	15.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		128.00000	97,000	15.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		731.00000	848,000	15.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		142.00000	109,000	15.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		803.00000	927,000	15.51	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		114.00000	88,000	15.51	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		158.00000	121,000	15.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		697.00000	810,000	15.55	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,410.00000	1,283,000	21.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		149.00000	172,000	21.25	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		396.00000	464,000	17.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		457.00000	375,000	17.01	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		217.00000	253,000	19.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		978.00000	864,000	19.50	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,500.00000	1,371,000	21.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		139.00000	160,000	21.59	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,147.00000	1,027,000	20.23	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		186.00000	216,000	20.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.09250	7.94220		17.85	0.00	0	9,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		614.00000	696,000	16.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		372.00000	304,000	16.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		592.00000	672,000	16.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		400.00000	330,000	16.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		637.00000	724,000	16.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		345.00000	282,000	16.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		554.00000	471,000	17.49	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		496.00000	563,000	17.49	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,398.00000	1,280,000	20.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		240.00000	272,000	20.88	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.19400	8.04290		18.34	4,637,804.00	566	566.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		645.00000	720,000	17.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		552.00000	476,000	17.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		627.00000	700,000	17.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		584.00000	506,000	17.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		664.00000	742,000	17.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		521.00000	448,000	17.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,397.00000	1,287,000	20.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		340.00000	381,000	20.72	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		591.00000	661,000	18.00	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		648.00000	567,000	18.00	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.42320	8.27340		18.74	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		606.00000	680,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,311.00000	1,235,000	19.84	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		594.00000	667,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,349.00000	1,272,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		618.00000	694,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,273.00000	1,199,000	19.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.99220	8.84470		19.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,245.00000	1,365,000	18.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		900.00000	873,000	18.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,225.00000	1,349,000	18.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		930.00000	907,000	18.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,265.00000	1,382,000	18.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		870.00000	840,000	18.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		590.00000	573,000	17.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,435.00000	1,565,000	17.44	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.06630	9.91880		20.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,813.00000	1,949,000	19.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,094.00000	1,083,000	19.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,792.00000	1,928,000	19.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,123.00000	1,112,000	19.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,834.00000	1,971,000	19.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,065.00000	1,055,000	19.66	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			7.77960	7.63260		16.08	116,694.00	15	409.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		19,940.00000	29,869,000	16.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		11,680.00000	6,909,000	16.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		17,251.00000	26,442,000	16.04	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		13,991.00000	8,482,000	16.04	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		22,886.00000	33,516,000	16.01	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		9,626.00000	5,556,000	16.01	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		60,045.00000	47,211,000	18.82	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		3,305.00000	5,171,000	18.82	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.88420	7.73550		16.94	39,421.00	5	523.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		14,079.00000	17,623,000	18.85	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		75,529.00000	64,203,000	18.85	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		13,280.00000	16,609,000	19.07	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		79,730.00000	68,189,000	19.07	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		14,938.00000	18,711,000	18.62	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		71,388.00000	60,291,000	18.62	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.25570	12.09990		23.07	14,265,634.80	1,164	10,203.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		676.00000	833,000	16.15	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		26.00000	27,000	16.15	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		628.00000	788,000	16.05	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		28.00000	32,000	16.05	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		723.00000	879,000	16.25	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		23.00000	23,000	16.25	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		586.00000	744,000	15.95	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		36.00000	38,000	15.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		328.00000	456,000	15.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		128.00000	100,000	15.24	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,111.00000	1,265,000	18.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		11.00000	9,000	18.36	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		393.00000	533,000	15.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		93.00000	77,000	15.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		147.00000	207,000	14.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		347.00000	251,000	14.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		771.00000	926,000	16.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		21.00000	20,000	16.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,209.00000	1,363,000	19.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		9.00000	7,000	19.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		466.00000	614,000	15.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		66.00000	58,000	15.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,013.00000	1,167,000	17.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		13.00000	11,000	17.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		271.00000	384,000	15.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		171.00000	128,000	15.04	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		299.00000	420,000	15.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		149.00000	114,000	15.14	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		87.00000	122,000	15.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		537.00000	416,000	15.12	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		795.00000	657,000	15.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		45.00000	63,000	15.96	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		1,460.00000	1,304,000	17.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		10.00000	10,000	17.35	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.41060	12.25330		14.49	9,940,890.60	801	2,984.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		628.00000	739,000	13.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		225.00000	178,000	13.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		598.00000	706,000	13.86	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		245.00000	195,000	13.86	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		659.00000	772,000	13.74	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		206.00000	161,000	13.74	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.56470	12.40610		15.31	41,388,121.80	3,294	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		299.00000	336,000	17.16	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,343.00000	1,221,000	17.16	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		290.00000	326,000	17.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,384.00000	1,261,000	17.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		309.00000	347,000	17.06	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,303.00000	1,182,000	17.06	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,200.00000	1,329,000	13.66	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		144.00000	114,000	13.66	0.00	0	6,000.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10020	0.09880		17.43	0.00	0	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		893.00000	1,028,000	18.63	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		13.00000	8,000	18.63	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		171.00000	235,000	17.43	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		291.00000	215,000	17.43	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,881.00000	2,021,000	24.85	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	24.85	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10170	0.10020		17.11	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		189.00000	227,000	19.23	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		969.00000	857,000	19.23	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		73.00000	88,000	21.76	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,853.00000	1,718,000	21.76	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		522.00000	616,000	17.07	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		302.00000	246,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.25640	10.16220		12.45	1,374,357.60	134	23,556.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		199.00000	256,000	12.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		137.00000	100,000	12.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		171.00000	224,000	12.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		159.00000	118,000	12.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		228.00000	290,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		116.00000	84,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,115.00000	1,209,000	17.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		3.00000	3,000	17.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		131.00000	168,000	12.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		219.00000	162,000	12.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		409.00000	487,000	13.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		47.00000	31,000	13.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,165.00000	1,258,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		3.00000	2,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		331.00000	404,000	13.01	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		69.00000	48,000	13.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		49.00000	63,000	13.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		487.00000	407,000	13.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		33.00000	41,000	14.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		621.00000	535,000	14.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		114.00000	147,000	12.66	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		252.00000	191,000	12.66	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		15.00000	17,000	16.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		953.00000	861,000	16.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		5.00000	6,000	18.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,343.00000	1,250,000	18.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		23.00000	28,000	15.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		761.00000	672,000	15.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		2.00000	3,000	18.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,590.00000	1,497,000	18.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		20.00000	24,000	15.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		808.00000	718,000	15.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		629.00000	718,000	14.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		17.00000	12,000	14.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		8.00000	11,000	17.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,146.00000	1,055,000	17.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		29.00000	36,000	14.78	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		667.00000	580,000	14.78	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		856.00000	766,000	15.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		18.00000	22,000	15.92	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		1,442.00000	1,349,000	18.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		4.00000	5,000	18.40	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		260.00000	326,000	12.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		98.00000	70,000	12.85	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		295.00000	364,000	12.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		83.00000	58,000	12.93	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.39920	10.30290			31,197.60	3	26,015.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		293.00000	332,000	13.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		390.00000	333,000	13.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		275.00000	312,000	13.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		422.00000	363,000	13.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		312.00000	356,000	13.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		359.00000	307,000	13.45	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.54380	10.44640			16,848,992.40	1,598	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		366.00000	376,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		645.00000	558,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		347.00000	388,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		676.00000	620,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		385.00000	397,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		614.00000	529,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,082.00000	1,183,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		86.00000	89,000	14.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.95140	10.84650			0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		655.00000	691,000	15.46	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,302.00000	1,233,000	15.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		642.00000	677,000	15.53	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,339.00000	1,269,000	15.53	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		669.00000	706,000	15.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,266.00000	1,198,000	15.39	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			422.70300	423.14700			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			429.05600	429.50600			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			384.42800	384.87200			0.00	0	914.00
ALBI	On	02/08/2012	Index Future			390.20700	390.65700			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.81580	7.66880		16.44	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		94.00000	133,000	17.94	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		525.00000	417,000	17.94	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		86.00000	121,000	18.18	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		567.00000	455,000	18.18	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		103.00000	146,000	17.69	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		484.00000	380,000	17.69	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.79080	7.64390		16.41	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		94.00000	143,000	16.97	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		350.00000	252,000	16.97	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		84.00000	127,000	17.26	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Put		390.00000	286,000	17.26	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Call		107.00000	161,000	16.69	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Put		313.00000	220,000	16.69	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			8.26810	8.22160		11.74	0.00	0	18,381.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		973.00000	1,019,000	16.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		1.00000	1,000	16.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		923.00000	969,000	16.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	1,000	16.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,023.00000	1,069,000	17.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		1.00000	1,000	17.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		824.00000	870,000	15.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		2.00000	2,000	15.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,272.00000	1,318,000	18.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	18.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		483.00000	528,000	13.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		11.00000	10,000	13.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		775.00000	821,000	15.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		3.00000	3,000	15.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,222.00000	1,268,000	18.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	18.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,022.00000	2,068,000	19.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	19.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		348.00000	388,000	12.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		26.00000	20,000	12.30	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.29700	8.24930		12.49	0.00	0	8,758.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		647.00000	687,000	12.36	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		48.00000	40,000	12.36	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		605.00000	644,000	12.34	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		56.00000	47,000	12.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		689.00000	730,000	12.37	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		40.00000	33,000	12.37	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.33100	8.27980		13.14	12,471,507.00	1,497	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		359.00000	383,000	13.00	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		316.00000	288,000	13.00	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		336.00000	359,000	13.06	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		343.00000	314,000	13.06	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		383.00000	408,000	12.94	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		290.00000	263,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.33360	9.29450		16.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,289.00000	2,328,000	15.48	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		295.00000	294,000	15.48	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,247.00000	2,286,000	15.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		303.00000	302,000	15.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,331.00000	2,370,000	15.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		287.00000	286,000	15.59	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.76120	7.67730		12.44	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		190.00000	259,000	12.84	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		63.00000	48,000	12.84	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		157.00000	223,000	12.74	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		80.00000	62,000	12.74	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		225.00000	298,000	12.93	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		48.00000	37,000	12.93	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			7.84850	7.76420		11.67	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		102.00000	121,000	12.80	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		488.00000	423,000	12.80	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		92.00000	110,000	12.99	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		528.00000	462,000	12.99	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		112.00000	133,000	12.61	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		448.00000	385,000	12.61	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.09630	0.06860			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.16420	0.20980			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.03580	0.01830			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.08210	0.16100			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.07870	0.05160			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.07810	0.05600			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.08880	0.06730			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.47900	8.39480		14.82	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		91.00000	117,000	15.50	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		296.00000	238,000	15.50	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		78.00000	101,000	15.73	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		333.00000	272,000	15.73	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		105.00000	134,000	15.27	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		260.00000	205,000	15.27	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				8.60540	8.52090		15.93	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		155.00000	173,000	17.57	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		734.00000	668,000	17.57	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		145.00000	163,000	17.75	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		774.00000	708,000	17.75	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		164.00000	184,000	17.40	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		693.00000	629,000	17.40	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			385.19400	385.61800			0.00	0	180.00
GOVI	On	03/05/2012	GOVI		382.00	Call	36,180.00000	31,940,000		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	36,080.00000	31,840,000		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	36,280.00000	32,040,000		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			390.98400	391.41400			0.00	0	0.00
GOVI	On	02/08/2012	GOVI		390.00	Call	14,140.00000	9,840,000		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	14,040.00000	9,740,000		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		14,240.00000	9,940,000		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			169.87100	169.81800			0.00	0	514.00
IGOV	On	02/08/2012	Index Future			172.42500	172.37100			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			5.62000	5.61000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.64000	5.63000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.67000	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			5.92000	5.91000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.10000	6.07000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.27000	6.25000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.44000	6.41000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.61000	6.60000			0.00	0	1,000.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.42490	6.37140		11.02	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		141.00000	181,000	11.52	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		53.00000	40,000	11.52	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		134.00000	174,000	11.47	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		56.00000	43,000	11.47	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		147.00000	189,000	11.56	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		49.00000	38,000	11.56	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.47950	6.42430		12.53	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		258.00000	296,000	12.77	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		134.00000	117,000	12.77	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		228.00000	265,000	12.69	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		154.00000	136,000	12.69	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		290.00000	330,000	12.85	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		116.00000	101,000	12.85	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			6.70900	6.68800		3.11	12,815,384.40	105	10,880.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,061.00000	4,991,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		3.00000	3,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,217.00000	5,148,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		2.00000	3,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,904.00000	4,834,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		4.00000	4,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,682.00000	1,735,000	3.07	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		213.00000	196,000	3.07	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		458.00000	428,000	3.11	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,086.00000	1,125,000	3.11	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		850.00000	808,000	3.18	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		644.00000	672,000	3.18	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.76500	6.74200		3.62	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,990.00000	3,926,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		195.00000	202,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,120.00000	4,056,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		178.00000	184,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,862.00000	3,798,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		215.00000	222,000	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			6.81700	6.79000		3.49	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,752.00000	1,706,000	3.55	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,159.00000	1,190,000	3.55	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,835.00000	1,788,000	3.56	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,102.00000	1,131,000	3.56	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,669.00000	1,624,000	3.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,217.00000	1,248,000	3.54	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.85600	6.82800		3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,404.00000	1,368,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,604.00000	1,640,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,471.00000	1,433,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,543.00000	1,577,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,342.00000	1,306,000	3.10	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,671.00000	1,706,000	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			8.37000	8.34500		11.78	0.00	0	28,058.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,747.00000	6,546,000	12.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		802.00000	836,000	12.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,102.00000	6,898,000	12.51	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		721.00000	752,000	12.51	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,397.00000	6,200,000	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		890.00000	928,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,417.00000	5,575,000	11.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,116.00000	1,039,000	11.57	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,501.00000	3,621,000	11.75	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,124.00000	2,008,000	11.75	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,570.00000	3,415,000	12.01	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		2,123.00000	2,203,000	12.01	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,716.00000	5,526,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		1,093.00000	1,139,000	12.33	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.44100	8.41500		15.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,705.00000	6,544,000	15.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,664.00000	3,743,000	15.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,976.00000	6,812,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,491.00000	3,567,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,439.00000	6,281,000	15.56	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,845.00000	3,927,000	15.56	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,809.00000	5,922,000	15.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,268.00000	4,141,000	15.18	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		0.00000	6,073,000	15.52	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		0.00000	4,078,000	15.52	1,125,528.00	276	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		0.00000	9,633,000	14.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		0.00000	2,101,000	14.85	579,876.00	276	276.00
R186	On	01/11/2012	Bond Future			8.50900	8.48200		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,390.00000	7,235,000	15.08	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,991.00000	5,081,000	15.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.80	Call		7,643.00000	7,486,000	15.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,805.00000	4,893,000	15.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,141.00000	6,989,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,184.00000	5,277,000	15.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.57800	8.55000		14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,722.00000	6,584,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,169.00000	7,280,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,948.00000	6,807,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,948.00000	7,056,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,506.00000	6,371,000	14.84	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,402.00000	7,516,000	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			215.60219	215.61889			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		619.00000	602,000		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		569.00000	552,000		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		669.00000	652,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future			252.08938	252.09185			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		1,092.00000	1,089,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		1,042.00000	1,039,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		1,142.00000	1,139,000		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			6.22500	6.22000		2.32	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,704.00000	3,692,000	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		3,822.00000	3,810,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	1,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,586.00000	3,574,000	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			6.24000	6.23500		2.82	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,903.00000	2,892,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		105.00000	105,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,001.00000	2,990,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		94.00000	95,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,806.00000	2,795,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		117.00000	117,000	3.01	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.23400	6.22500		2.53	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,248.00000	1,235,000	2.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.50	Put		693.00000	698,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,311.00000	1,298,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		656.00000	661,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,187.00000	1,175,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		733.00000	739,000	2.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.18400	6.17700		2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,038.00000	1,031,000	2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		908.00000	914,000	2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,087.00000	1,079,000	2.32	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		868.00000	873,000	2.32	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		990.00000	982,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		949.00000	954,000	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			187.48441	187.48558			0.00	0	37,020.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		2,514.00000	2,516,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		2,564.00000	2,566,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		2,464.00000	2,466,000		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			7.35400	7.33400		5.61	0.00	0	3,536.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Call		6,122.00000	6,034,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		22.00000	23,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,326.00000	6,237,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		18.00000	19,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,919.00000	5,831,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		26.00000	28,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,032.00000	2,089,000	5.53	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		525.00000	493,000	5.53	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,589.00000	1,637,000	5.58	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		762.00000	721,000	5.58	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,423.00000	1,365,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		906.00000	937,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,475.00000	2,402,000	5.86	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		417.00000	433,000	5.86	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.42700	7.40600		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,099.00000	5,022,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		544.00000	557,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,262.00000	5,184,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		505.00000	517,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,937.00000	4,861,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		585.00000	599,000	7.18	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.50000	7.47600		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,982.00000	2,920,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,869.00000	1,905,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,102.00000	3,040,000	6.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.80	Put		1,788.00000	1,824,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,863.00000	2,803,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,952.00000	1,990,000	6.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.57200	7.54700		6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,005.00000	977,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,168.00000	5,237,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,061.00000	1,031,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,021.00000	5,087,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		956.00000	928,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,323.00000	5,392,000	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			7.65500	7.64000		6.86	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,654.00000	5,578,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		99.00000	101,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,880.00000	5,804,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		84.00000	86,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,429.00000	5,354,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		116.00000	119,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,672.00000	3,733,000	6.67	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		288.00000	271,000	6.67	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,701.00000	1,649,000	6.99	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		1,133.00000	1,159,000	6.99	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.73300	7.71800		8.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Call		4,901.00000	4,840,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,080.00000	1,094,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,073.00000	5,011,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,014.00000	1,027,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,726.00000	4,666,000	9.15	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,144.00000	1,159,000	9.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.80800	7.79000		8.29	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,492.00000	3,437,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,484.00000	2,516,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,629.00000	3,573,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,383.00000	2,414,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,356.00000	3,303,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,587.00000	2,621,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.88100	7.86300		8.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,664.00000	3,614,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		3,031.00000	3,064,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,792.00000	3,741,000	8.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,929.00000	2,961,000	8.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,538.00000	3,489,000	8.24	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,135.00000	3,170,000	8.24	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future			6.13400	6.13400		1.46	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,161.00000	2,161,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,239.00000	2,239,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,084.00000	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	6.14500		1.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,577.00000	1,576,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		74.00000	73,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,637.00000	1,636,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		67.00000	66,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,518.00000	1,518,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		82.00000	82,000	1.81	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.10500	6.10200		1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		439.00000	437,000	1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		556.00000	557,000	1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		468.00000	466,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		528.00000	529,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		413.00000	410,000	1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		587.00000	588,000	1.40	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.96400	5.96500		1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		483.00000	483,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		452.00000	451,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		507.00000	506,000	1.15	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	6.05	Put		431.00000	429,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		459.00000	459,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		472.00000	472,000	1.15	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.90100	7.88600		8.12	3,942,252.80	40	24,905.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,907.00000	4,829,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		252.00000	258,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,135.00000	5,057,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		220.00000	225,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,678.00000	4,600,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		285.00000	290,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		3,063.00000	3,117,000	7.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		602.00000	573,000	7.99	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,285.00000	2,330,000	8.08	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		963.00000	924,000	8.08	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,896.00000	1,839,000	8.29	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,265.00000	1,292,000	8.29	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,967.00000	2,899,000	8.48	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		701.00000	716,000	8.48	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.98100	7.96600		10.25	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,351.00000	5,285,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,235.00000	1,250,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,532.00000	5,466,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,161.00000	1,176,000	10.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future	8.70	Call		5,165.00000	5,100,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,305.00000	1,321,000	10.82	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.05500	8.03800		9.85	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,891.00000	3,835,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,788.00000	2,821,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,039.00000	3,981,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,678.00000	2,709,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,746.00000	3,690,000	9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,902.00000	2,935,000	9.95	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.13000	8.11300		9.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,114.00000	4,062,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,422.00000	3,456,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,253.00000	4,200,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,310.00000	3,343,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,977.00000	3,926,000	9.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,537.00000	3,572,000	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			7.94700	7.92700		9.33	0.00	0	9,194.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,320.00000	6,205,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		155.00000	160,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,573.00000	6,458,000	10.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Put		134.00000	138,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,069.00000	5,955,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		179.00000	185,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,283.00000	3,363,000	9.20	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		676.00000	636,000	9.20	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,450.00000	2,515,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,075.00000	1,020,000	9.30	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,092.00000	2,013,000	9.56	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,358.00000	1,399,000	9.56	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,250.00000	3,155,000	9.79	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		755.00000	780,000	9.79	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.01900	7.99800		11.42	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,647.00000	5,550,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,372.00000	1,398,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,847.00000	5,750,000	11.94	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,297.00000	1,322,000	11.94	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,448.00000	5,353,000	11.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,449.00000	1,477,000	11.88	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.08800	8.06600		11.40	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,172.00000	4,095,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,128.00000	3,177,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,331.00000	4,252,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,006.00000	3,053,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,016.00000	3,940,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,254.00000	3,304,000	11.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future			8.15700	8.13400		10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,760.00000	3,692,000	10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,509.00000	4,569,000	10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,898.00000	3,828,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,367.00000	4,425,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,628.00000	3,561,000	10.91	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,659.00000	4,720,000	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			8.83700	8.81200		16.90	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,251.00000	3,118,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,794.00000	1,857,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,484.00000	3,346,000	17.27	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,647.00000	1,706,000	17.27	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,026.00000	2,898,000	17.15	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,952.00000	2,020,000	17.15	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.90100	8.87600		21.01	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,014.00000	5,881,000	21.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,194.00000	3,255,000	21.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,235.00000	6,099,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,051.00000	3,109,000	21.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.20	Call		5,796.00000	5,665,000	21.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,343.00000	3,406,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.96400	8.93700		21.38	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,705.00000	5,582,000	21.64	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,223.00000	5,307,000	21.64	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,901.00000	5,775,000	21.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,041.00000	5,122,000	21.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,512.00000	5,391,000	21.59	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,412.00000	5,498,000	21.59	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.02600	8.99900		20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,362.00000	6,243,000	21.11	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,354.00000	6,440,000	21.11	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,552.00000	6,431,000	21.16	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,166.00000	6,250,000	21.16	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,173.00000	6,056,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,547.00000	6,634,000	21.06	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			139.15865	138.79225			0.00	0	820.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future	139.00	Call		0.00000	159,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		208.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		0.00000	109,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		258.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		0.00000	209,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		158.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.50010	118.50560			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		306.00000	300,000		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		256.00000	250,000		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		356.00000	350,000		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			115.56513	115.56640			0.00	0	2,827.00
R212	On	03/05/2012	Bond Future	115.30	Call		266.00000	265,000		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		216.00000	215,000		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		316.00000	315,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future			8.79500	8.76500		15.10	0.00	0	92.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,812.00000	4,623,000	15.65	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		1,053.00000	1,104,000	15.65	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,089.00000	4,896,000	15.71	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		957.00000	1,004,000	15.71	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,540.00000	4,356,000	15.60	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1,156.00000	1,212,000	15.60	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.86300	8.83300		18.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,284.00000	6,121,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		3,080.00000	3,154,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,515.00000	6,350,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,939.00000	3,011,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,056.00000	5,896,000	19.17	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,226.00000	3,303,000	19.17	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.93200	8.90000		19.01	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,886.00000	5,738,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,111.00000	5,212,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,089.00000	5,938,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,930.00000	5,029,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,686.00000	5,541,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,297.00000	5,401,000	19.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.00300	8.97000		18.48	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,488.00000	6,343,000	18.71	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,258.00000	6,366,000	18.71	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,685.00000	6,537,000	18.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	9.05	Put		6,073.00000	6,178,000	18.76	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,294.00000	6,151,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,448.00000	6,558,000	18.66	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.23360	1.21100		16.56	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		302.00000	453,000	15.93	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		192.00000	117,000	15.93	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		117.00000	191,000	16.56	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		507.00000	355,000	16.56	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		658.00000	860,000	15.93	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		48.00000	24,000	15.93	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.24880	1.22630		16.95	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		926.00000	1,109,000	15.95	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		163.00000	121,000	15.95	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		609.00000	753,000	16.17	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		346.00000	265,000	16.17	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,341.00000	1,547,000	16.99	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		78.00000	59,000	16.99	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>415,342,924.00</b>	<b>47,645</b>	<b>1,194,872.00</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
1BG4A On	21/03/2012	Spot Bond	5.93000	5.93000			0.00	0	0.00
1BG4A On	21/03/2012	Spot Bond	5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond	6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond	6.32000	6.32000			0.00	0	0.00
1BG4D On	21/03/2012	Spot Bond	7.35000	7.35000			0.00	0	0.00
1BG4E On	21/03/2012	Spot Bond	8.80000	8.80000			0.00	0	0.00
1BG4F On	21/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA02 On	28/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
AA03 On	11/05/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB05 On	01/09/2012	Spot Bond	100.00000	100.00000			2,520,000,000,000.00	25,200,000	97,700,000.00
AB06 On	27/03/2015	Spot Bond	100.00000	100.00000			0.00	0	15,000,000.00
AB07 On	07/03/2014	Spot Bond	100.00000	100.00000			0.00	0	6,500,000.00
AB08 On	03/05/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
AB09 On	03/05/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ABCL1 On	22/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ABCP1 On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP12	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		421,000,000,000.00		4,210,000	2,105,000.00
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		3,400,000,000,000.00		34,000,000	8,500,000.00
ABL7	On	18/02/2013			100.00000	100.00000		2,368,000,000,000.00		23,680,000	5,920,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			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			4,300,000,000.00	43,000,000	99,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			191,600,000,000.00	20,000,000	10,000,000.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	3,930,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL054On	29/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA05	On	30/09/2015			100.00000	100.00000				0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC11	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD11	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD21	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD31	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD41	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD51	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD61	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP531	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP541	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BCP551	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22B	On	21/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
BG22C	On	21/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000				0.00	0	82,620,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	1,570,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000				0.00	0	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				0.00	0	40,200,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000				0.00	0	12,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000				0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000				0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000				0.00	0	5,376,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000				0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000				0.00	0	33,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On 02/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN235On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN236On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN237On 14/02/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN238On 15/02/2013 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
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	263,000,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			26,340,000,000.00	263,400	16,141,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ169L	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	46,800,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			925,000,000,000.00	100,000,000	286,807,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	69,913,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	11,500,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			75,000,000,000.00	10,000,000	246,000,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
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		120,000,000,000.00		1,200,000	600,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	34,456,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	18,800,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000		17,000,000,000,000.00		170,000,000	170,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000		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		400,000,000,000.00		4,000,000	1,000,000.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA206	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ01	On	12/03/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000		800,000,000,000.00	8,000,000	2,000,000.00	
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	2,400,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000		50,000,000,000,000.00	500,000,000	500,000,000.00	500,000,000.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	68,800,000.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000		2,144,000,000,000.00	21,440,000	21,440,000	15,360,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		33,940,000,000.00	339,400	339,400	3,611,400.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			1,460,000,000.00	14,600	64,935,514.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.63000	6.61000		109,327,590,403,200.00	16,489,832,640	19,002,397,944.00	
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			8.29500	8.27000		65,530,309,215,000.00	7,899,977,000	9,251,547,000.00	
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			219.11331	219.09555		4,082,519,191,920.00	18,632,000	810,032,812.00	
R197	On	07/12/2023	Spot Bond			2.18000	2.18000			0.00	0	500,950,000.00
R201	On	21/12/2014	Spot Bond			6.17500	6.17000		3,581,500,000,000.00	580,000,000	3,228,000,000.00	
R202	On	07/12/2033	Spot Bond			2.37000	2.37000		1,214,864,744,460.00	512,601,158	1,579,940,000.00	
R203	On	15/09/2017	Spot Bond			7.27000	7.25000		9,995,055,626,240.00	1,374,835,712	5,433,154,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.57000	7.55500			7,894,427,323,460.00	1,042,856,978	4,762,650,880.00
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	6.07000			8,856,130,000,000.00	1,459,000,000	2,504,100,000.00
R207	On	15/01/2020	Spot Bond			7.81500	7.80000			37,416,420,103,905.00	4,787,769,687	8,696,481,559.00
R208	On	31/03/2021	Spot Bond			7.87000	7.85000			24,524,185,338,600.00	3,116,160,780	7,153,728,259.00
R209	On	31/03/2036	Spot Bond			8.77000	8.74500			28,393,610,803,000.00	3,237,583,900	11,474,240,000.00
R210	On	31/03/2028	Spot Bond			2.38000	2.40000			2,241,960,000,000.00	942,000,000	635,500,000.00
R211	On	31/01/2017	Spot Bond			0.85000	0.85000			195,500,000,000.00	230,000,000	548,300,000.00
R212	On	31/01/2022	Spot Bond			2.13000	2.13000			1,045,574,400,000.00	490,880,000	862,142,000.00
R213	On	28/02/2031	Spot Bond			8.72500	8.69500			13,125,890,000,000.00	1,504,400,000	2,084,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,221,100,000,000.00	649,400,000	3,933,720,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000				0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000				0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000				0.00	0	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000				0.00	0	14,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000				0.00	0	6,500,000.00
SBK11	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2013	Spot Bond			100.00000	100.00000		20,000,000,000,000.00	200,000,000	200,000,000	100,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			600,000,000.00	6,000,000	3,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN868	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN892	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	500,000,000.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,017,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	249,400,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	71,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	674,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500				0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000				0.00	0	73,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000				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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	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
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
<b>Total for j-Bonds :</b>							<b>445,072,977,149,785.00</b>	<b>45,688,277,255</b>	<b>90,272,326,368.00</b>
<b>Grand Total:</b>							<b>445,073,392,492,709.00</b>	<b>15,688,324,900</b>	<b>90,273,521,240.00</b>