

Daily MTM Report

Daily summary for: 20/12/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/03/2012 Foreign Exchange Future			8.33720	8.48420		21.85	64,354,846.80	7,719	239,908.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		1,459.00000	1,316,000	20.38	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		11.00000	15,000	20.38	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		1,411.00000	1,268,000	20.24	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		13.00000	17,000	20.24	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		1,508.00000	1,364,000	20.53	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		10.00000	13,000	20.53	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		1,494.00000	1,351,000	20.49	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		10.00000	14,000	20.49	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		1,349.00000	1,208,000	20.06	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		15.00000	21,000	20.06	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		1,254.00000	1,114,000	19.77	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		20.00000	27,000	19.77	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,690.00000	1,545,000	21.06	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		6.00000	8,000	21.06	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		1,301.00000	1,161,000	19.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		17.00000	24,000	19.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,739.00000	1,594,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		5.00000	7,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		976.00000	845,000	19.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		42.00000	58,000	19.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		658.00000	552,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		124.00000	165,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,113.00000	976,000	19.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		29.00000	39,000	19.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		455.00000	375,000	21.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		271.00000	338,000	21.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,789.00000	1,643,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		5.00000	6,000	21.34	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		431.00000	355,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		297.00000	368,000	21.85	92,000.00	250	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,641.00000	1,496,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		7.00000	9,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		624.00000	522,000	20.19	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		140.00000	185,000	20.19	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,397.00000	1,255,000	20.20	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		13.00000	18,000	20.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,838.00000	1,692,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		4.00000	5,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,067.00000	931,000	19.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		33.00000	44,000	19.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		505.00000	419,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		221.00000	282,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		730.00000	618,000	19.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		96.00000	131,000	19.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,445.00000	1,303,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		11.00000	16,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,888.00000	1,742,000	22.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		4.00000	5,000	22.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		767.00000	653,000	19.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		83.00000	116,000	19.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		592.00000	495,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		158.00000	208,000	20.43	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		693.00000	584,000	19.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		109.00000	147,000	19.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		532.00000	443,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		198.00000	256,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,159.00000	1,021,000	19.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		25.00000	34,000	19.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,206.00000	1,067,000	19.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		22.00000	30,000	19.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,592.00000	1,447,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		8.00000	10,000	20.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		846.00000	726,000	19.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		62.00000	89,000	19.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		560.00000	468,000	20.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		176.00000	231,000	20.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		1,021.00000	887,000	19.05	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		37.00000	50,000	19.05	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		2,087.00000	1,941,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		3.00000	4,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,336.00000	2,189,000	25.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		2.00000	2,000	25.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		931.00000	804,000	19.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		47.00000	67,000	19.25	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		479.00000	396,000	21.38	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		245.00000	309,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,286.00000	2,140,000	24.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	3,000	24.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,543.00000	1,399,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		9.00000	12,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		806.00000	689,000	19.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		72.00000	102,000	19.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		409.00000	336,000	22.10	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		325.00000	399,000	22.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		2,037.00000	1,891,000	23.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		3.00000	4,000	23.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		887.00000	765,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		53.00000	78,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,938.00000	1,792,000	22.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		4.00000	5,000	22.36	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	19/03/2012	Foreign Exchange Future	6.50	Call		1,987.00000	1,841,000	22.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		3.00000	4,000	22.70	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,137.00000	1,990,000	23.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		3.00000	3,000	23.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,386.00000	2,239,000	25.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		2.00000	2,000	25.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		389.00000	318,000	22.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		355.00000	431,000	22.35	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		369.00000	301,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		385.00000	464,000	22.60	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		271.00000	218,000	24.11	0.00	0	4,853.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		587.00000	681,000	24.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		738.00000	841,000	25.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		222.00000	178,000	25.14	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		332.00000	270,000	23.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		448.00000	533,000	23.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		315.00000	256,000	23.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		481.00000	569,000	23.35	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		551.00000	643,000	23.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		285.00000	230,000	23.85	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		516.00000	606,000	23.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		300.00000	243,000	23.60	0.00	0	366.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.44240	8.59180		22.50	84,424.00	10	27,127.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,403.00000	1,268,000	19.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		61.00000	76,000	19.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,360.00000	1,225,000	19.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		68.00000	83,000	19.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,447.00000	1,311,000	19.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		55.00000	69,000	19.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		776.00000	677,000	20.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		284.00000	335,000	20.97	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		22.00000	26,000	20.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,864.00000	1,718,000	20.10	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		591.00000	511,000	22.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		499.00000	569,000	22.68	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		536.00000	459,000	23.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		594.00000	667,000	23.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		501.00000	428,000	23.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		659.00000	736,000	23.59	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.53900	8.69060		22.93	11,954,600.00	1,400	6,456.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,576.00000	1,445,000	19.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		85.00000	106,000	19.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,534.00000	1,405,000	19.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		93.00000	116,000	19.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,618.00000	1,486,000	19.39	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		77.00000	97,000	19.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		103.00000	126,000	19.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,494.00000	1,365,000	19.52	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		973.00000	1,059,000	24.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		564.00000	498,000	24.58	0.00	0	360.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		1,058.00000	954,000	20.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		267.00000	315,000	20.51	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		729.00000	650,000	23.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		638.00000	711,000	23.08	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,045.00000	1,134,000	24.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		536.00000	473,000	24.87	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		767.00000	844,000	23.68	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		658.00000	583,000	23.68	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.63430	8.78830		23.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,338.00000	1,225,000	20.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		250.00000	291,000	20.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,305.00000	1,193,000	20.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		267.00000	309,000	20.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,371.00000	1,257,000	20.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		233.00000	273,000	20.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		368.00000	423,000	21.12	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,156.00000	1,057,000	21.12	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,029.00000	1,115,000	24.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		717.00000	649,000	24.60	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.73300	8.88640		23.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,331.00000	1,229,000	20.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		395.00000	446,000	20.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,303.00000	1,205,000	21.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		417.00000	472,000	21.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,360.00000	1,254,000	20.78	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	18/03/2013	Foreign Exchange Future	7.90	Put		374.00000	421,000	20.78	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,079.00000	1,159,000	24.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		865.00000	792,000	24.38	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,253.00000	1,158,000	21.49	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		467.00000	525,000	21.49	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.01540	8.97800		23.81	6,842,688.60	759	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		0.00000	1,215,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		0.00000	1,178,000	23.76	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		0.00000	1,197,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		0.00000	1,210,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		0.00000	1,232,000	23.67	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		0.00000	1,145,000	23.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.66290	9.80690		24.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,153.00000	2,063,000	22.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		846.00000	900,000	22.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,133.00000	2,044,000	22.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		876.00000	931,000	22.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,173.00000	2,081,000	22.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		816.00000	868,000	22.49	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		569.00000	611,000	21.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,376.00000	2,274,000	21.11	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.54950	10.69350		25.43	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,696.00000	2,599,000	23.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,203.00000	1,250,000	23.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,677.00000	2,581,000	23.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,234.00000	1,282,000	23.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,715.00000	2,617,000	23.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,172.00000	1,218,000	23.62	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.33720	8.48420		21.85	0.00	0	731.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			97,554.00000	84,507,000	19.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			4,134.00000	5,787,000	19.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			93,080.00000	80,447,000	19.25	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			4,660.00000	6,727,000	19.25	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			102,080.00000	88,666,000	19.05	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			3,660.00000	4,946,000	19.05	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			22,061.00000	28,182,000	21.14	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			50,481.00000	41,902,000	21.14	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.44240	8.59180		22.50	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			65,348.00000	56,738,000	22.06	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			41,168.00000	47,498,000	22.06	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			63,198.00000	54,803,000	22.28	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			44,018.00000	50,563,000	22.28	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			67,586.00000	58,755,000	21.84	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			38,406.00000	44,515,000	21.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.05110	13.16580		17.98	274,073.10	21	10,562.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,745.00000	1,634,000	17.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		29.00000	33,000	17.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,696.00000	1,586,000	17.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		30.00000	35,000	17.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,793.00000	1,682,000	18.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		27.00000	31,000	18.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,648.00000	1,537,000	17.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		32.00000	36,000	17.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,316.00000	1,215,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		50.00000	64,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,185.00000	2,072,000	20.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		19.00000	21,000	20.02	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,408.00000	1,302,000	16.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		42.00000	51,000	16.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		985.00000	893,000	16.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		119.00000	142,000	16.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,842.00000	1,731,000	18.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		26.00000	30,000	18.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,283.00000	2,170,000	20.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		17.00000	19,000	20.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,503.00000	1,394,000	16.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		37.00000	43,000	16.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,086.00000	1,974,000	19.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		20.00000	23,000	19.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,229.00000	1,130,000	16.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		63.00000	79,000	16.34	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		1,272.00000	1,172,000	16.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		56.00000	71,000	16.32	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		805.00000	723,000	16.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		189.00000	222,000	16.84	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		311.00000	356,000	17.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		627.00000	557,000	17.52	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		727.00000	798,000	19.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		343.00000	299,000	19.39	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.20340	13.32120		20.13	303,678.20	23	2,985.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,632.00000	1,526,000	17.98	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		161.00000	173,000	17.98	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,590.00000	1,485,000	17.89	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		169.00000	182,000	17.89	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,674.00000	1,568,000	18.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		153.00000	165,000	18.08	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.34170	13.46380		21.02	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		0.00000	923,000	21.19	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		0.00000	1,031,000	21.19	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		0.00000	905,000	21.28	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		0.00000	1,063,000	21.28	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		0.00000	942,000	21.11	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		0.00000	1,000,000	21.11	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10740	0.10920		22.80	0.00	0	4,421.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,930.00000	1,752,000	19.29	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		10.00000	12,000	19.29	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1,023.00000	884,000	20.11	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		103.00000	144,000	20.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,923.00000	2,744,000	25.26	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		3.00000	4,000	25.26	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10900	0.11080		23.12	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		848.00000	740,000	22.62	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		568.00000	640,000	22.62	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		504.00000	431,000	25.21	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,224.00000	1,331,000	25.21	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,446.00000	1,298,000	20.44	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		166.00000	198,000	20.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.94570	11.06010		17.36	6,326,614.60	578	23,553.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		1,023.00000	920,000	16.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		63.00000	74,000	16.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		980.00000	879,000	16.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		70.00000	83,000	16.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		1,066.00000	962,000	16.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		56.00000	66,000	16.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		2,020.00000	1,907,000	20.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		10.00000	11,000	20.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		897.00000	799,000	16.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		87.00000	103,000	16.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,294.00000	1,184,000	16.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		34.00000	38,000	16.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		2,069.00000	1,956,000	20.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		9.00000	10,000	20.33	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	Call		1,201.00000	1,093,000	16.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		41.00000	47,000	16.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		636.00000	556,000	16.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		176.00000	210,000	16.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		544.00000	471,000	16.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		234.00000	275,000	16.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		857.00000	760,000	16.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		97.00000	114,000	16.40	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		371.00000	318,000	17.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		411.00000	472,000	17.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		242.00000	206,000	19.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		682.00000	760,000	19.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		463.00000	397,000	17.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		303.00000	351,000	17.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		188.00000	160,000	20.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		878.00000	964,000	20.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		438.00000	374,000	17.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		328.00000	378,000	17.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,533.00000	1,421,000	17.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		23.00000	25,000	17.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		300.00000	255,000	18.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		540.00000	609,000	18.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		516.00000	445,000	17.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		256.00000	299,000	17.08	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		354.00000	408,000	17.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		414.00000	354,000	17.53	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		758.00000	840,000	19.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		218.00000	186,000	19.59	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.09270	11.20950		18.80	0.00	0	14,009.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		1,035.00000	947,000	17.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		226.00000	254,000	17.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		1,001.00000	914,000	17.58	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		242.00000	271,000	17.58	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		1,070.00000	981,000	17.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		211.00000	238,000	17.56	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.23160	11.35100		19.65	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		1,078.00000	999,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		453.00000	493,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		1,048.00000	970,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		473.00000	514,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,108.00000	1,028,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		433.00000	472,000	19.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.68640	11.49300		19.87	5,843,200.00	500	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		0.00000	1,402,000	20.08	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		0.00000	1,209,000	20.08	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		0.00000	1,384,000	20.15	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		0.00000	1,241,000	20.15	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		0.00000	1,421,000	20.01	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		0.00000	1,178,000	20.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/02/2012	Index Future			408.91100	408.09700			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			414.80800	413.98300			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			372.41900	371.86500			0.00	0	1,038.00
ALBI	On	03/05/2012	Index Future			377.78900	377.22800			0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.32010	8.35660		19.29	124,801.50	15	42,135.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,136.00000	1,101,000	20.26	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		29.00000	31,000	20.26	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		1,090.00000	1,055,000	20.07	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		33.00000	35,000	20.07	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,183.00000	1,147,000	20.45	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		26.00000	27,000	20.45	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		998.00000	963,000	19.70	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Put		41.00000	43,000	19.70	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Call		1,421.00000	1,385,000	21.39	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Put		14.00000	15,000	21.39	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Call		704.00000	672,000	19.28	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Put		97.00000	102,000	19.28	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.45	Call		953.00000	918,000	19.51	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.45	Put		46.00000	48,000	19.51	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.00	Call		1,373.00000	1,337,000	21.20	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.00	Put		16.00000	17,000	21.20	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.20	Call		2,159.00000	2,123,000	25.27	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	3,000	25.27	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.90	Call		592.00000	562,000	19.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		135.00000	142,000	19.16	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.35930	8.39710		19.72	0.00	0	6,983.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		907.00000	878,000	19.33	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		160.00000	169,000	19.33	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		870.00000	842,000	19.33	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		173.00000	183,000	19.33	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		944.00000	914,000	19.33	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		147.00000	155,000	19.33	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.39750	8.43780		20.14	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		677.00000	655,000	19.95	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		476.00000	494,000	19.95	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		653.00000	631,000	20.01	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		502.00000	520,000	20.01	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		702.00000	679,000	19.90	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		451.00000	468,000	19.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.37780	9.38210		16.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,461.00000	2,458,000	17.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		379.00000	380,000	17.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,421.00000	2,418,000	17.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		389.00000	390,000	17.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,502.00000	2,499,000	17.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		370.00000	371,000	17.25	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.09860	8.18130		15.25	56,690.20	7	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		673.00000	601,000	14.85	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	19/03/2012	Foreign Exchange Future	7.55	Put		42.00000	52,000	14.85	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		631.00000	560,000	14.80	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		50.00000	61,000	14.80	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		716.00000	643,000	14.90	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		35.00000	44,000	14.90	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.18870	8.27310		15.68	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		431.00000	377,000	15.58	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		308.00000	338,000	15.58	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		407.00000	355,000	15.68	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		334.00000	366,000	15.68	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		455.00000	400,000	15.47	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		282.00000	311,000	15.47	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.42410	0.49800			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.07630	0.04460			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.15780	0.17010			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.12300	0.13570			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.03460	0.01700			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.06000	0.04210			0.00	0	12,987.00
CHF / ROn	19/03/2012	Foreign Exchange Future			9.00600	9.07820		20.35	0.00	0	223.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		627.00000	571,000	18.86	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		149.00000	165,000	18.86	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	19/03/2012	Foreign Exchange Future		8.65	Call		594.00000	541,000	19.04	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		166.00000	185,000	19.04	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		661.00000	602,000	18.67	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		133.00000	146,000	18.67	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				9.14160	9.21730		21.46	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		664.00000	566,000	21.28	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		547.00000	524,000	21.28	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		643.00000	547,000	21.46	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		576.00000	555,000	21.46	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		685.00000	586,000	21.10	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		518.00000	494,000	21.10	0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	02/02/2012	GOVI				373.82800	373.29800			0.00	0	184.00
GOVI On	02/02/2012	GOVI		369.00	Call		42,980.00000	48,280,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Call		42,880.00000	48,180,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		368.99	Call		43,080.00000	48,380,000		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	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			379.21900	378.68200			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		33,180.00000	27,810,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		33,280.00000	27,910,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		33,080.00000	27,710,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			167.65200	167.75400			0.00	0	508.00
IGOV	On	03/05/2012	Index Future			170.07000	170.17300			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			455.04500	455.04500			0.00	0	88.00
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	21/12/2011	Jibar Tradeable Future			5.58000	5.58000			0.00	0	5,541.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/01/2012	Jibar Tradeable Future				5.59000	5.58000			0.00	0	101.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future				5.58000	5.57000			0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				5.57000	5.56000			0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future				5.55000	5.55000			0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future				5.55000	5.55000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.56000	5.55000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.65000	5.65000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.82000	5.85000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				6.08000	6.12000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.36000	6.39000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.63000	6.68000			0.00	0	1,500.00
JN02	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.39710	6.42950		14.42	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		267.00000	243,000	14.36	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		121.00000	130,000	14.36	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		260.00000	237,000	14.36	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		124.00000	134,000	14.36	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		273.00000	248,000	14.35	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Put		117.00000	125,000	14.35	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.44200	6.47480		17.43	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		412.00000	384,000	17.23	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		237.00000	242,000	17.23	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call		386.00000	359,000	17.30	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put		261.00000	267,000	17.30	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call		440.00000	411,000	17.17	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		215.00000	219,000	17.17	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			364.55500	363.89400			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / IOn	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.11	Call			1.00000	1,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.11	Put			0.00000	0,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.12	Call			0.00000	0,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.12	Put			9.00000	9,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.10	Call			11.00000	11,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.10	Put			0.00000	0,000		0.00	0	0.00
R157 On	02/02/2012	Bond Future				6.93800	6.96000		4.09	0.00	0	12,560.00
R157 On	02/02/2012	Bond Future	8.50	Call			5,289.00000	5,367,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put			1.00000	1,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call			5,456.00000	5,533,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put			1.00000	0,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call			5,123.00000	5,200,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put			2.00000	1,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call			206.00000	217,000	4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put			1,666.00000	1,599,000	4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put			3,468.00000	3,391,000	3.88	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call			15.00000	16,000	3.88	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call			891.00000	928,000	4.10	0.00	0	0.00
R157 On	02/02/2012	Bond Future	7.05	Put			574.00000	533,000	4.10	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.25	Put			2,600.00000	2,525,000	3.93	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call			58.00000	61,000	3.93	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put			1,959.00000	1,889,000	3.98	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.45	Call			140.00000	148,000	3.98	0.00	0	1,320.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.65	Call		293.00000	308,000	4.02	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,395.00000	1,332,000	4.02	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,222.00000	1,269,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		378.00000	347,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			7.03700	7.06100		4.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,049.00000	4,116,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		224.00000	212,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,187.00000	4,254,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		205.00000	193,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,912.00000	3,977,000	4.69	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		245.00000	231,000	4.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.11900	7.14400		4.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,388.00000	3,440,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		823.00000	799,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,498.00000	3,551,000	4.80	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		785.00000	762,000	4.80	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,280.00000	3,330,000	4.77	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		863.00000	837,000	4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.21400	7.24500		4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,659.00000	1,696,000	4.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,346.00000	2,296,000	4.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,725.00000	1,763,000	4.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,271.00000	2,223,000	4.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,595.00000	1,631,000	4.50	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,423.00000	2,372,000	4.50	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	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.66700	8.68800		15.21	8,156,046.50	70	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,125.00000	4,233,000	15.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,322.00000	1,238,000	15.38	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,428.00000	4,542,000	15.41	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,185.00000	1,107,000	15.41	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,832.00000	3,934,000	15.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,472.00000	1,381,000	15.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		9,256.00000	9,069,000	14.53	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		193.00000	198,000	14.53	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,892.00000	19,699,000	14.53	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		2.00000	2,000	14.53	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		7,007.00000	6,828,000	14.70	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		457.00000	470,000	14.70	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		32,652.00000	32,844,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,426.00000	104,619,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.89	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.75600	8.77800		15.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,487.00000	5,588,000	15.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,521.00000	3,425,000	15.57	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	9.05	Call		5,741.00000	5,845,000	15.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,340.00000	3,246,000	15.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,239.00000	5,337,000	15.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,712.00000	3,612,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.83900	8.86100		15.39	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,033.00000	5,117,000	15.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		6,016.00000	5,906,000	15.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,245.00000	5,332,000	15.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,783.00000	5,677,000	15.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,825.00000	4,907,000	15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,254.00000	6,142,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.92300	8.94700		15.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,791.00000	5,882,000	15.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,509.00000	7,393,000	15.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,994.00000	6,088,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		7,273.00000	7,159,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,590.00000	5,679,000	15.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,750.00000	7,632,000	15.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.92146	218.92520			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	218.00	Call		925.00000	921,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		875.00000	871,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		975.00000	971,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			247.52637	247.51482			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		10,515.00000	10,526,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		10,465.00000	10,476,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		10,565.00000	10,576,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.44000	6.46200		3.44	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,654.00000	4,713,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,781.00000	4,840,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,528.00000	4,586,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.50400	6.52800		3.60	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,088.00000	3,139,000	3.80	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	03/05/2012	Bond Future	7.75	Put		144.00000	136,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,193.00000	3,244,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		130.00000	122,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		2,983.00000	3,033,000	3.79	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		157.00000	148,000	3.79	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.54500	6.57100		3.72	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,562.00000	2,603,000	3.91	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		516.00000	500,000	3.91	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,646.00000	2,687,000	3.92	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		492.00000	475,000	3.92	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,480.00000	2,520,000	3.90	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		543.00000	525,000	3.90	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.58600	6.61800		3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,402.00000	1,431,000	3.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,639.00000	1,604,000	3.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,452.00000	1,482,000	3.80	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,588.00000	1,554,000	3.80	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,353.00000	1,381,000	3.78	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,690.00000	1,654,000	3.78	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			186.15694	187.04347			0.00	0	35,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		10,043.00000	9,157,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Call		9,993.00000	9,107,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		10,093.00000	9,207,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.57600	7.59800		6.94	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,136.00000	5,233,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		27.00000	23,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,346.00000	5,443,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		22.00000	18,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,927.00000	5,023,000	7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		33.00000	28,000	7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,162.00000	3,067,000	6.67	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		143.00000	149,000	6.67	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,189.00000	2,105,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		348.00000	364,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		546.00000	570,000	6.80	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,689.00000	1,612,000	6.80	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,022.00000	2,087,000	7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		427.00000	391,000	7.00	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.67600	7.69900		7.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		4,949.00000	5,028,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		465.00000	443,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,119.00000	5,200,000	7.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Put		428.00000	408,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,777.00000	4,855,000	7.82	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		501.00000	478,000	7.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.76500	7.78800		7.49	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,259.00000	4,321,000	7.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,323.00000	1,289,000	7.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,402.00000	4,465,000	7.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,264.00000	1,230,000	7.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,118.00000	4,179,000	7.72	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,385.00000	1,349,000	7.72	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.86200	7.88900		7.36	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,522.00000	2,570,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,081.00000	3,021,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,620.00000	2,669,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,977.00000	2,918,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,426.00000	2,473,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,187.00000	3,126,000	7.28	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.86300	7.88400		9.02	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,706.00000	5,809,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		56.00000	49,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,940.00000	6,044,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		46.00000	40,000	9.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		5,472.00000	5,574,000	9.41	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		66.00000	58,000	9.41	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		3,625.00000	3,523,000	8.71	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		228.00000	236,000	8.71	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,606.00000	1,657,000	9.02	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		999.00000	940,000	9.02	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		499.00000	518,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		2,540.00000	2,448,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.96100	7.98400		9.22	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,733.00000	4,814,000	9.62	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		941.00000	906,000	9.62	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,916.00000	4,998,000	9.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		883.00000	848,000	9.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,553.00000	4,632,000	9.59	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		1,003.00000	966,000	9.59	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.05200	8.07500		9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,083.00000	4,147,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		2,029.00000	1,980,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,235.00000	4,301,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,943.00000	1,896,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,933.00000	3,996,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,118.00000	2,068,000	9.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.14700	8.17300		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,061.00000	3,115,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,882.00000	3,813,000	9.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	8.05	Call		3,176.00000	3,231,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,759.00000	3,691,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,950.00000	3,003,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		4,010.00000	3,940,000	9.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.21100	6.22800		2.21	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,170.00000	3,201,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,258.00000	3,289,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,082.00000	3,114,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.23	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.27500	6.29400		2.36	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		1,984.00000	2,010,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		80.00000	75,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,054.00000	2,080,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		72.00000	67,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,915.00000	1,940,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		89.00000	83,000	2.44	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.30100	6.32200		2.51	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,608.00000	1,627,000	2.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.25	Put		348.00000	338,000	2.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,659.00000	1,679,000	2.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		332.00000	323,000	2.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,557.00000	1,577,000	2.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		364.00000	355,000	2.59	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.30900	6.34000		2.59	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		799.00000	814,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,188.00000	1,168,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		826.00000	841,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,158.00000	1,138,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		773.00000	786,000	2.53	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,220.00000	1,197,000	2.53	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.10700	8.14400		9.19	0.00	0	46,112.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,720.00000	4,910,000	9.55	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		95.00000	78,000	9.55	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		4,965.00000	5,157,000	9.57	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		78.00000	64,000	9.57	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,477.00000	4,664,000	9.53	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		114.00000	94,000	9.53	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,643.00000	4,447,000	8.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		84.00000	94,000	8.75	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		3,093.00000	2,916,000	8.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		288.00000	318,000	8.90	0.00	0	640.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	7.85	Call		559.00000	611,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,216.00000	2,061,000	9.00	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,450.00000	2,595,000	9.31	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		491.00000	429,000	9.31	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.20600	8.24500		10.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,115.00000	4,251,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,429.00000	1,354,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,292.00000	4,431,000	11.02	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,346.00000	1,273,000	11.02	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,941.00000	4,073,000	10.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,517.00000	1,438,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.29800	8.33800		10.77	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,400.00000	4,525,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,265.00000	2,179,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,562.00000	4,690,000	11.00	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,172.00000	2,090,000	11.00	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,241.00000	4,363,000	10.92	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,362.00000	2,273,000	10.92	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.39000	8.43200		10.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,366.00000	3,464,000	10.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,300.00000	4,184,000	10.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,488.00000	3,589,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,165.00000	4,051,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,246.00000	3,342,000	10.61	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,439.00000	4,321,000	10.61	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	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.12700	8.16900		9.49	0.00	0	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,895.00000	5,129,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		88.00000	70,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,158.00000	5,394,000	9.92	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		72.00000	56,000	9.92	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,634.00000	4,864,000	9.86	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		107.00000	85,000	9.86	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,533.00000	4,296,000	9.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		97.00000	112,000	9.05	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		3,150.00000	2,937,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		287.00000	325,000	9.18	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		580.00000	648,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,209.00000	2,025,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,678.00000	2,864,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		433.00000	367,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.21500	8.25800		11.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,281.00000	5,462,000	12.28	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,075.00000	1,005,000	12.28	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,486.00000	5,671,000	12.31	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		1,006.00000	939,000	12.31	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	8.95	Call		5,078.00000	5,256,000	12.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,148.00000	1,074,000	12.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.29500	8.34000		11.85	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,745.00000	4,899,000	12.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,446.00000	2,343,000	12.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,921.00000	5,078,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,347.00000	2,247,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,573.00000	4,724,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,550.00000	2,444,000	12.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.37900	8.42600		11.80	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,496.00000	3,617,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,481.00000	4,340,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,628.00000	3,753,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,332.00000	4,195,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,366.00000	3,485,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,633.00000	4,490,000	11.67	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.01600	9.03700		20.28	0.00	0	2,936.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,972.00000	2,029,000	20.05	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,254.00000	2,151,000	20.05	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	02/02/2012	Bond Future	9.05	Call		2,160.00000	2,220,000	20.10	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		2,061.00000	1,962,000	20.10	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,795.00000	1,847,000	20.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,460.00000	2,353,000	20.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.09100	9.11300		20.76	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,259.00000	3,326,000	20.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,113.00000	4,015,000	20.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,436.00000	3,506,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,910.00000	3,815,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,087.00000	3,152,000	20.51	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,324.00000	4,224,000	20.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.16200	9.18400		20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,007.00000	5,086,000	20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,522.00000	4,438,000	20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,202.00000	5,284,000	20.59	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,353.00000	4,272,000	20.59	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,823.00000	4,900,000	20.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,705.00000	4,619,000	20.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.23300	9.25600		20.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,545.00000	4,618,000	20.06	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,452.00000	6,357,000	20.06	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,711.00000	4,786,000	20.10	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,239.00000	6,146,000	20.10	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,382.00000	4,453,000	20.02	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,671.00000	6,573,000	20.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			139.86674	139.85979			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,860.00000	8,867,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		8,810.00000	8,817,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		8,910.00000	8,917,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			116.74095	115.95290			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		5,453.00000	6,241,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		5,403.00000	6,191,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		5,503.00000	6,291,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future			113.08675	113.08152			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,582.00000	4,587,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		4,532.00000	4,537,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		4,632.00000	4,637,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.04200	9.06300		18.38	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,922.00000	1,976,000	18.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,410.00000	2,302,000	18.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,107.00000	2,166,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,207.00000	2,104,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,746.00000	1,796,000	18.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,625.00000	2,513,000	18.13	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.12400	9.14600		18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,151.00000	4,231,000	18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,366.00000	3,279,000	18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,353.00000	4,435,000	18.85	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,195.00000	3,110,000	18.85	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,955.00000	4,032,000	18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,546.00000	3,456,000	18.77	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.20000	9.22300		18.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,972.00000	5,054,000	18.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.25	Put		4,770.00000	4,680,000	18.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,170.00000	5,254,000	18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,596.00000	4,508,000	18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,787.00000	4,867,000	18.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,960.00000	4,867,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.28000	9.30400		18.51	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,497.00000	4,571,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,788.00000	6,685,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,663.00000	4,740,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,571.00000	6,470,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,334.00000	4,407,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		7,011.00000	6,907,000	18.15	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.31220	1.33760		21.75	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,470.00000	1,254,000	20.40	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		94.00000	132,000	20.40	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		1,088.00000	895,000	20.78	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		212.00000	273,000	20.78	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,917.00000	1,674,000	20.02	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		41.00000	52,000	20.02	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future			1.32750	1.35340		22.17	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Call		2,156.00000	1,926,000	20.57	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Put		122.00000	151,000	20.57	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Call		1,757.00000	1,547,000	20.93	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Put		223.00000	272,000	20.93	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Call		2,593.00000	2,350,000	20.21	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Put		59.00000	75,000	20.21	0.00	0	0.00

Total for Derivatives : **104,413,663.50** **11,352** **1 147 104.00**

i-Bonds

1BG4A _n On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A _{2n} 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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000		3,060,000,000,000.00		30,600,000	15,300,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		23,500,000,000.00		235,000	14,035,000.00
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
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	25,690,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	840,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000		296,000,000,000.00		2,960,000	740,000.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		15,600,000,000.00		156,000	156,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000		400,000,000,000.00		4,000,000	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	12,400,000.00
ABL8A	On	19/09/2013			100.00000	100.00000		6,700,000,000.00		67,000	767,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	450,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	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
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			15,000,000,000.00	150,000	6,778,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			15,900,000,000.00	159,000	28,239,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			6,400,000,000.00	64,000	2,124,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	850,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	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
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
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		72,800,000,000,000.00		728,000,000	728,000,000.00
AHF1B	On	21/11/2014			100.00000	100.00000		3,520,000,000,000.00		35,200,000	35,200,000.00
AHF1C	On	21/11/2014			100.00000	100.00000		3,680,000,000,000.00		36,800,000	36,800,000.00
AIR01	On	15/03/2019			100.00000	100.00000		2,800,000,000,000.00		28,000	8,472,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		4,003,700,000,000.00		40,037,000	34,121,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	70,000.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			7,200,000,000.00	72,000	142,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			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
BAYA03On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP54LOn	07/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0202On	31/12/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
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
BD311BOn	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	220,000.00
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
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		23,000,000,000.00		230,000	27,586,691.00
BID02	On	14/07/2012			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
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	240,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			9,300,000,000.00	93,000	4,053,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			5,500,000,000.00	55,000	55,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			17,500,000,000.00	175,000	13,447,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00

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
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	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
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	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
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On 18/08/2012 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
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			100.00000	100.00000			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
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	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
CLN77	On	20/12/2011	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			20,200,000,000.00	202,000	2,274,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			52,100,000,000.00	521,000	77,637,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			9,200,000,000.00	92,000	123,064,000.00
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			28,720,000,000.00	287,200	16,169,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	55,407,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,591,000,000.00	172,000	254,528,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	171,019,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			6,130,850,000.00	781,000	188,840,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			22,267,500,000.00	2,969,000	411,595,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			10,400,000,000.00	104,000	4,104,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	3,690,000.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	31,910,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			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		10,932,758,200,000.00		109,327,582	3,436,904.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500				0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500				0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	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
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	6,000,000.00
FRJ14	On	20/07/2014			100.00000	100.00000		312,000,000,000.00		3,120,000	5,780,000.00
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
FRS37	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
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
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			5,000,000,000.00	50,000	1,626,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,529,400,000,000.00	15,294,000	15,770,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			600,000.00	6	3.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2C	On	01/09/2012			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	20/12/2011			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	360,000.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		312,000,000.00	312,000,000.00	3,120,000	780,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		32,100,000,000.00		321,000	28,311,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		8,200,000,000.00		82,000	17,069,000.00
HWAY3On	31/07/2035	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
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	32,000,000.00
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	4,000,000.00
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	1,520,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			10,800,000,000.00	108,000	3,108,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND151	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000		15,000,000,000,000.00	150,000,000	150,000,000.00	
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
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
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			10,500,000,000.00	105,000	105,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			20,200,000,000.00	202,000	28,806,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	679,700.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	1,430,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000		380,000,000,000.00		3,800,000	11,900,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000		14,600,000,000,000.00	146,000,000	139,000,000.00	
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000		6,300,000,000,000.00	63,000,000	63,000,000.00	
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000	8,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
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	820,000.00
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		312,000,000.00	312,000,000.00	3,120,000	780,000.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	500,000.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027On	07/10/2014	Spot Bond			100.00000	100.00000			532,000,000,000.00	5,320,000	1,330,000.00
MBP011On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP012On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP013On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP141On	10/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP161On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP171On	23/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP181On	28/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP191On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP201On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP211On	11/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP221On	09/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB2MOn	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB3MOn	13/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			264,000,000,000.00	2,640,000	660,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A'On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A'On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000		10,100,000,000.00		101,000	16,101,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		30,400,000,000.00		304,000	1,862,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		17,000,000,000.00		170,000	3,724,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
MTNC0On	05/03/2012	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
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			312,000,000,000.00	3,120,000	780,000.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		400,000,000,000.00		4,000,000	1,000,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		19,800,000,000.00		198,000	9,264,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		8,600,000,000.00		86,000	6,146,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		312,000,000,000.00		3,120,000	780,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,900,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	1,370,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		29,900,000,000.00		299,000	9,059,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	2,100,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	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			0.00	0	31,160,000.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	3,755,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D: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
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,512,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	128,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			18,200,000,000.00	182,000	12,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	9,300,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
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			312,000,000,000.00	3,120,000	780,000.00
OCT1A	On	18/10/2015			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
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			48,200,000,000.00	482,000	29,438,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	10,000,000.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	12,170,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Spot Bond			6.88000	6.90000			127,249,264,288,000.00	18,495,532,600	12,417,365,300.00
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			8.62000	8.64000			63,195,521,540,000.00	7,331,267,000	8,524,690,059.00
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			217.41265	217.38399			2,152,385,235,000.00	9,900,000	887,883,000.00
R197	On	07/12/2023	Spot Bond			2.20000	2.20000			432,080,000,000.00	196,400,000	486,200,000.00
R201	On	21/12/2014	Spot Bond			6.40000	6.42000			7,649,568,000,000.00	1,195,245,000	2,630,664,000.00
R202	On	07/12/2033	Spot Bond			2.31000	2.28000			2,552,488,785,000.00	1,104,973,500	1,381,516,750.00
R203	On	15/09/2017	Spot Bond			7.52000	7.54000			65,228,036,320,000.00	8,673,941,000	5,354,173,000.00
R204	On	21/12/2018	Spot Bond			7.81000	7.83000			18,337,216,150,000.00	2,347,915,000	5,699,087,000.00
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			6.17000	6.18500			35,124,576,000,000.00	5,692,800,000	7,441,240,000.00
R207	On	15/01/2020	Spot Bond			8.05500	8.09000			28,054,745,548,740.00	3,482,898,268	8,399,025,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			8.08000	8.12000			20,034,860,960,000.00	2,479,562,000	8,250,395,000.00
R209	On	31/03/2036	Spot Bond			8.97500	8.99500			68,113,321,300,000.00	7,589,228,000	11,875,772,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			1,028,535,173,820.00	445,253,322	967,838,222.00
R211	On	31/01/2017	Spot Bond			0.86000	1.00000			1,223,556,400,000.00	1,422,740,000	555,974,000.00
R212	On	31/01/2022	Spot Bond			2.19000	2.19000			548,590,620,000.00	250,498,000	882,249,000.00
R213	On	28/02/2031	Spot Bond			8.99500	9.01500			7,780,675,000,000.00	865,000,000	1,655,781,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,846,400,000,000.00	745,600,000	2,876,316,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		372,000,000,000.00		3,720,000	930,000.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA060	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	1,450,000.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			2,802,600,000,000.00	28,026,000	31,374,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			14,100,000,000.00	141,000	22,361,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			1,600,000,000.00	16,000	6,884,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	2,940,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			9,400,000,000.00	94,000	4,340,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,370,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	2,490,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	370,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			8,300,000,000.00	83,000	83,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SYN883	On	13/01/2012			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	22,270,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			160,000,000,000.00	20,000,000	10,000,000.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			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
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		10,900,000,000.00		109,000	2,900,000.00
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		29,000,000,000.00		290,000	1,005,734,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		19,800,000,000.00		198,000	263,474,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	174,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		50,800,000,000.00		508,000	24,124,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	25,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	62,022,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	129,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							599,374,889,470,560.00	63,809,006,478	87 516 470 629.00
Grand Total:							599,374,993,884,224.00	63,809,017,830	87 517 617 733.00