

# Daily MTM Report

Daily summary for: 22/12/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/03/2012 Foreign Exchange Future			8.24350	8.36000		21.68	65,906,782.50	7,995	234,698.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		1,337.00000	1,225,000	20.17	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		13.00000	18,000	20.17	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		1,289.00000	1,178,000	20.02	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		15.00000	21,000	20.02	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		1,386.00000	1,273,000	20.32	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		12.00000	16,000	20.32	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		1,372.00000	1,259,000	20.28	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		12.00000	16,000	20.28	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		1,228.00000	1,117,000	19.83	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		18.00000	24,000	19.83	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		1,134.00000	1,025,000	19.54	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		24.00000	32,000	19.54	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,567.00000	1,452,000	20.87	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		7.00000	9,000	20.87	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		1,181.00000	1,071,000	19.68	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		21.00000	28,000	19.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,616.00000	1,501,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		6.00000	8,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		862.00000	763,000	19.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		52.00000	70,000	19.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		562.00000	489,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		152.00000	196,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		995.00000	889,000	19.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		35.00000	46,000	19.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		380.00000	328,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		320.00000	385,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,665.00000	1,550,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		5.00000	7,000	21.17	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		359.00000	310,000	22.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		349.00000	417,000	22.18	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,518.00000	1,404,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		8.00000	11,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		532.00000	462,000	20.50	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		172.00000	219,000	20.50	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,276.00000	1,164,000	19.98	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		16.00000	21,000	19.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,715.00000	1,599,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		5.00000	6,000	21.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		949.00000	845,000	18.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		39.00000	52,000	18.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		426.00000	367,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		266.00000	324,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		630.00000	547,000	19.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		120.00000	154,000	19.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,324.00000	1,212,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		14.00000	19,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,764.00000	1,648,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		4.00000	5,000	21.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		666.00000	580,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		106.00000	137,000	19.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		504.00000	436,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		194.00000	243,000	20.74	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		596.00000	517,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		136.00000	174,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		450.00000	389,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		240.00000	296,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,041.00000	934,000	19.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		31.00000	41,000	19.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,087.00000	979,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		27.00000	36,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,469.00000	1,355,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		9.00000	12,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		741.00000	650,000	19.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		81.00000	107,000	19.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		476.00000	412,000	20.97	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		216.00000	269,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		904.00000	804,000	19.05	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		44.00000	61,000	19.05	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,963.00000	1,847,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		3.00000	4,000	22.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,212.00000	2,096,000	24.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		2.00000	3,000	24.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		821.00000	724,000	19.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		61.00000	81,000	19.26	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		402.00000	347,000	21.68	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		292.00000	354,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,162.00000	2,046,000	24.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	3,000	24.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,421.00000	1,307,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		11.00000	14,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		703.00000	614,000	19.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		93.00000	121,000	19.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		340.00000	292,000	22.43	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		380.00000	449,000	22.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,913.00000	1,797,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		3.00000	4,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		780.00000	687,000	19.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		70.00000	94,000	19.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,814.00000	1,698,000	21.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		4.00000	5,000	21.81	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		1,864.00000	1,748,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		4.00000	5,000	22.15	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		2,013.00000	1,897,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		3.00000	4,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,262.00000	2,145,000	24.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		2.00000	2,000	24.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		322.00000	276,000	22.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		412.00000	483,000	22.68	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		304.00000	261,000	22.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		444.00000	518,000	22.93	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		220.00000	189,000	24.45	0.00	0	4,853.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		660.00000	746,000	24.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		819.00000	910,000	25.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		179.00000	153,000	25.49	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		273.00000	234,000	23.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		513.00000	591,000	23.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		258.00000	221,000	23.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		548.00000	628,000	23.68	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		622.00000	706,000	24.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		232.00000	199,000	24.20	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		584.00000	667,000	23.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		244.00000	210,000	23.94	0.00	0	366.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.34830	8.46450		22.57	5,284,473.90	633	27,118.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,288.00000	1,184,000	19.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		74.00000	86,000	19.72	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		1,246.00000	1,143,000	19.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		82.00000	95,000	19.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,332.00000	1,226,000	19.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		68.00000	78,000	19.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		692.00000	627,000	21.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		328.00000	379,000	21.49	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		26.00000	30,000	19.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,740.00000	1,628,000	19.97	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		523.00000	471,000	23.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		559.00000	623,000	23.11	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		470.00000	423,000	23.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		656.00000	725,000	23.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		439.00000	394,000	24.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		725.00000	796,000	24.02	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.44530	8.56150		22.87	0.00	0	6,456.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,463.00000	1,363,000	19.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		102.00000	118,000	19.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,423.00000	1,324,000	19.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		112.00000	129,000	19.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,504.00000	1,403,000	19.40	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		93.00000	108,000	19.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		122.00000	140,000	19.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,383.00000	1,285,000	19.53	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,041.00000	1,118,000	24.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		502.00000	463,000	24.82	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		966.00000	895,000	20.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		305.00000	350,000	20.79	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		657.00000	606,000	23.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		696.00000	761,000	23.32	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,116.00000	1,195,000	25.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		477.00000	440,000	25.12	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		828.00000	898,000	23.92	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		589.00000	543,000	23.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.53980	8.65760		23.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,239.00000	1,153,000	20.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		281.00000	313,000	20.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,207.00000	1,125,000	20.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		299.00000	335,000	20.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,271.00000	1,184,000	20.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		263.00000	294,000	20.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		411.00000	458,000	21.33	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,069.00000	998,000	21.33	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,097.00000	1,168,000	24.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		655.00000	608,000	24.74	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.63910	8.75650		23.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,243.00000	1,174,000	21.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		437.00000	485,000	21.29	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,218.00000	1,151,000	21.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		462.00000	512,000	21.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,268.00000	1,198,000	21.11	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	18/03/2013	Foreign Exchange Future	7.90	Put		412.00000	459,000	21.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,143.00000	1,213,000	24.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		799.00000	752,000	24.60	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,171.00000	1,107,000	21.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		515.00000	568,000	21.84	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.92330	9.03920		24.14	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		1,226.00000	1,178,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,165.00000	1,233,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		1,208.00000	1,161,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,197.00000	1,266,000	24.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,244.00000	1,195,000	24.02	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,133.00000	1,200,000	24.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.57910	9.68730		24.80	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,081.00000	2,040,000	23.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		894.00000	961,000	23.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,062.00000	2,022,000	23.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		925.00000	993,000	23.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,100.00000	2,058,000	23.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		863.00000	929,000	23.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		607.00000	663,000	21.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,294.00000	2,242,000	21.72	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.46570	10.57390		25.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,619.00000	2,574,000	24.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,245.00000	1,308,000	24.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,601.00000	2,556,000	24.30	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		1,277.00000	1,340,000	24.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,638.00000	2,592,000	24.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,214.00000	1,276,000	24.10	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.24350	8.36000		21.68	41,217.50	5	736.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			86,207.00000	76,341,000	19.16	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			5,207.00000	6,991,000	19.16	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			82,077.00000	72,440,000	19.26	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			6,077.00000	8,090,000	19.26	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			90,431.00000	80,352,000	19.05	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			4,431.00000	6,002,000	19.05	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			26,581.00000	32,386,000	21.44	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			42,581.00000	36,736,000	21.44	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.34830	8.46450		22.57	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			58,066.00000	52,499,000	22.57	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			46,616.00000	52,669,000	22.57	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			56,091.00000	50,620,000	22.75	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			49,641.00000	55,790,000	22.75	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			60,124.00000	54,379,000	22.35	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			43,674.00000	49,549,000	22.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.91580	13.10300		17.37	2,531,496.80	196	10,452.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,680.00000	1,497,000	16.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		27.00000	31,000	16.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,632.00000	1,448,000	16.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		29.00000	32,000	16.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,729.00000	1,545,000	16.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		26.00000	29,000	16.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,583.00000	1,400,000	16.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		30.00000	34,000	16.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,254.00000	1,088,000	15.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		51.00000	72,000	15.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,120.00000	1,934,000	18.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		17.00000	18,000	18.84	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,343.00000	1,174,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		40.00000	58,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		921.00000	775,000	15.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		118.00000	159,000	15.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,777.00000	1,593,000	17.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		24.00000	27,000	17.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,218.00000	2,032,000	19.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		15.00000	16,000	19.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,439.00000	1,262,000	15.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		36.00000	46,000	15.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		2,022.00000	1,836,000	18.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		19.00000	20,000	18.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,167.00000	1,005,000	15.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		64.00000	89,000	15.81	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		1,210.00000	1,046,000	15.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		57.00000	80,000	15.82	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		742.00000	620,000	16.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		189.00000	254,000	16.51	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		315.00000	403,000	17.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		568.00000	469,000	17.25	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		748.00000	881,000	19.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		301.00000	247,000	19.36	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.06690	13.25420		19.65	0.00	0	2,985.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,556.00000	1,399,000	17.43	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		152.00000	182,000	17.43	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,514.00000	1,362,000	17.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		160.00000	195,000	17.50	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,599.00000	1,436,000	17.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		145.00000	169,000	17.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.20550	13.39250		21.02	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		947.00000	863,000	21.46	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,005.00000	1,108,000	21.46	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		928.00000	846,000	21.55	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,036.00000	1,141,000	21.55	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		965.00000	880,000	21.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		973.00000	1,075,000	21.37	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10560	0.10760		23.12	24,288.00	230	4,421.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,771.00000	1,577,000	19.12	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		11.00000	17,000	19.12	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		896.00000	743,000	20.02	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		136.00000	183,000	20.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,763.00000	2,564,000	24.49	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		3.00000	4,000	24.49	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10720	0.10910		23.67	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		748.00000	656,000	23.14	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		638.00000	736,000	23.14	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		437.00000	381,000	25.76	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,327.00000	1,461,000	25.76	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,308.00000	1,165,000	20.81	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		198.00000	245,000	20.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.76600	10.91410		16.84	11,734,940.00	1,090	22,304.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		890.00000	765,000	16.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		76.00000	99,000	16.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		849.00000	726,000	16.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		85.00000	110,000	16.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		933.00000	805,000	16.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		69.00000	89,000	16.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,875.00000	1,729,000	19.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		11.00000	13,000	19.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		768.00000	652,000	16.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		104.00000	136,000	16.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,153.00000	1,017,000	16.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		39.00000	51,000	16.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,924.00000	1,777,000	19.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		10.00000	11,000	19.56	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		1,063.00000	930,000	16.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		49.00000	64,000	16.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		527.00000	437,000	16.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		213.00000	271,000	16.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		443.00000	363,000	16.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		279.00000	347,000	16.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		729.00000	618,000	16.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		115.00000	152,000	16.21	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		294.00000	241,000	18.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		480.00000	575,000	18.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		188.00000	154,000	19.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		774.00000	888,000	19.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		369.00000	305,000	17.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		355.00000	439,000	17.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		145.00000	118,000	20.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		981.00000	1,102,000	20.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		349.00000	287,000	17.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		385.00000	471,000	17.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,389.00000	1,247,000	17.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		25.00000	31,000	17.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		235.00000	191,000	18.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		621.00000	725,000	18.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		417.00000	342,000	17.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		303.00000	376,000	17.01	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		416.00000	505,000	17.67	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		330.00000	271,000	17.67	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		855.00000	972,000	19.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		169.00000	138,000	19.80	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.91340	11.06230		18.71	0.00	0	14,011.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		919.00000	820,000	17.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		257.00000	307,000	17.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		887.00000	792,000	17.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		275.00000	329,000	17.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		953.00000	849,000	17.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		241.00000	286,000	17.50	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.05350	11.20180		19.33	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		942.00000	849,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		466.00000	521,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		913.00000	821,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		487.00000	543,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		972.00000	876,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		446.00000	498,000	18.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.51470	11.66220		20.85	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		1,363.00000	1,314,000	20.26	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,194.00000	1,292,000	20.26	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		1,346.00000	1,296,000	20.32	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,227.00000	1,324,000	20.32	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		1,381.00000	1,333,000	20.20	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,162.00000	1,261,000	20.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/02/2012	Index Future			412.15500	411.37000			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			418.08900	417.29900			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			374.95900	374.30100			0.00	0	1,038.00
ALBI	On	03/05/2012	Index Future			380.35700	379.69600			0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.26850	8.33490		18.91	0.00	0	41,435.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,113.00000	1,049,000	19.85	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		28.00000	31,000	19.85	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		1,067.00000	1,003,000	19.65	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		32.00000	35,000	19.65	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,160.00000	1,096,000	20.04	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		25.00000	28,000	20.04	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		975.00000	912,000	19.27	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Put		40.00000	44,000	19.27	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Call		1,399.00000	1,333,000	21.00	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Put		14.00000	15,000	21.00	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Call		682.00000	624,000	18.83	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Put		97.00000	106,000	18.83	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.45	Call		930.00000	868,000	19.08	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.45	Put		45.00000	50,000	19.08	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.00	Call		1,351.00000	1,285,000	20.81	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.00	Put		16.00000	17,000	20.81	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.20	Call		2,138.00000	2,071,000	24.78	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.20	Put		3.00000	3,000	24.78	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.90	Call		570.00000	517,000	18.77	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	149,000	18.77	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.30590	8.37180		19.59	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		887.00000	832,000	19.16	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		165.00000	176,000	19.16	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		851.00000	797,000	19.16	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		179.00000	191,000	19.16	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		924.00000	868,000	19.17	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		152.00000	162,000	19.17	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.34370	8.40820		19.86	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		661.00000	616,000	19.73	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		489.00000	509,000	19.73	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		637.00000	593,000	19.79	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		515.00000	536,000	19.79	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		685.00000	639,000	19.67	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		463.00000	482,000	19.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.35710	9.41110		16.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,480.00000	2,431,000	16.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		369.00000	374,000	16.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,439.00000	2,390,000	16.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		378.00000	383,000	16.85	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,520.00000	2,471,000	17.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		359.00000	364,000	17.04	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.03530	8.10450		15.13	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		601.00000	544,000	14.50	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		47.00000	59,000	14.50	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		559.00000	504,000	14.47	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		55.00000	69,000	14.47	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		643.00000	584,000	14.53	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		39.00000	49,000	14.53	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.12470	8.19370		15.65	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		381.00000	347,000	15.81	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		337.00000	372,000	15.81	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		359.00000	327,000	15.96	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		365.00000	402,000	15.96	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		404.00000	367,000	15.65	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		310.00000	342,000	15.65	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.38460	0.43510			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.09480	0.07130			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.14420	0.16650			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.11410	0.12890			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.04370	0.02960			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.07210	0.05470			0.00	0	12,987.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.80940	8.96120		18.95	0.00	0	253.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		521.00000	426,000	18.18	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		160.00000	217,000	18.18	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		492.00000	400,000	18.37	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		181.00000	241,000	18.37	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		552.00000	453,000	17.98	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		141.00000	194,000	17.98	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.94430	9.09630		22.31	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		558.00000	500,000	22.80	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		562.00000	656,000	22.80	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		539.00000	483,000	22.96	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		593.00000	689,000	22.96	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		577.00000	517,000	22.64	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		531.00000	623,000	22.64	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				376.27600	375.64700			0.00	0	184.00
GOVI On	02/02/2012	GOVI		369.00	Call		66,470.00000	72,760,000		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		66,370.00000	72,660,000		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		66,570.00000	72,860,000		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			381.69300	381.06100			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		9,390.00000	3,070,000		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		9,490.00000	3,170,000		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		9,290.00000	2,970,000		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			167.40100	167.50100			0.00	0	508.00
IGOV	On	03/05/2012	Index Future			169.81100	169.91600			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			454.33600	454.72400			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	18/01/2012	Jibar Tradeable Future			5.58000	5.58000			0.00	0	101.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/02/2012	Jibar Tradeable Future				5.57000	5.57000			0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				5.55000	5.55000			0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future				5.54000	5.54000			0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future				5.54000	5.54000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.54000	5.54000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.61000	5.62000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.72000	5.75000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				6.00000	6.00000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.23000	6.27000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.54000	6.56000			0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.84000	6.56000			0.00	0	0.00
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			6.34070	6.38160		14.52	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		230.00000	208,000	14.42	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		132.00000	151,000	14.42	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		225.00000	203,000	14.44	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		137.00000	156,000	14.44	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		236.00000	213,000	14.41	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Put		128.00000	146,000	14.41	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.38430	6.42490		17.31	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		372.00000	348,000	17.14	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		247.00000	264,000	17.14	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call		347.00000	324,000	17.23	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put		272.00000	290,000	17.23	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call		399.00000	373,000	17.05	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		224.00000	239,000	17.05	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			367.53600	366.74300			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				6.79600	6.82800		4.09	0.00	0	12,560.00
R157 On	02/02/2012	Bond Future	8.50	Call			5,756.00000	5,870,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put			0.00000	1,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call			5,923.00000	6,036,000	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			5,589.00000	5,703,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put			0.00000	1,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call			308.00000	335,000	4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put			1,300.00000	1,213,000	4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put			3,013.00000	2,902,000	3.88	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call			27.00000	30,000	3.88	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call			1,167.00000	1,238,000	4.10	0.00	0	0.00
R157 On	02/02/2012	Bond Future	7.05	Put			382.00000	339,000	4.10	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.25	Put			2,169.00000	2,066,000	3.93	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call			95.00000	105,000	3.93	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put			1,568.00000	1,474,000	3.98	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.45	Call			216.00000	236,000	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		426.00000	460,000	4.02	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,060.00000	980,000	4.02	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,549.00000	1,632,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		237.00000	207,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.88200	6.91700		4.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,465.00000	4,567,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		166.00000	153,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,606.00000	4,709,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		150.00000	137,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,323.00000	4,424,000	4.69	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		182.00000	167,000	4.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.94900	6.98800		4.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,731.00000	3,818,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		691.00000	659,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,846.00000	3,935,000	4.80	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		658.00000	628,000	4.80	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,618.00000	3,704,000	4.77	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		726.00000	692,000	4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.02600	7.06900		4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,886.00000	1,943,000	4.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,080.00000	2,016,000	4.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,958.00000	2,016,000	4.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,011.00000	1,949,000	4.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,817.00000	1,872,000	4.50	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,152.00000	2,086,000	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			8.54900	8.58100		15.21	0.00	0	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,779.00000	4,979,000	15.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		991.00000	895,000	15.38	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,107.00000	5,315,000	15.41	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		880.00000	791,000	15.41	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,460.00000	4,651,000	15.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,115.00000	1,009,000	15.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,333.00000	8,054,000	14.53	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		255.00000	272,000	14.53	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,907.00000	18,611,000	14.53	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		2.00000	3,000	14.53	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,153.00000	5,894,000	14.70	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		588.00000	626,000	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		33,637.00000	33,934,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,411.00000	105,708,000	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			8.63400	8.66700		15.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,062.00000	6,235,000	15.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,095.00000	2,968,000	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		6,332.00000	6,509,000	15.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,929.00000	2,806,000	15.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,799.00000	5,967,000	15.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,270.00000	3,138,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.71300	8.74700		15.39	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,523.00000	5,672,000	15.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,496.00000	5,342,000	15.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,749.00000	5,901,000	15.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,278.00000	5,127,000	15.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,303.00000	5,447,000	15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,723.00000	5,563,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.79200	8.82700		15.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,290.00000	6,438,000	15.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,966.00000	6,807,000	15.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,505.00000	6,656,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,741.00000	6,586,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,079.00000	6,223,000	15.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,197.00000	7,035,000	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			218.89713	218.90127			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		901.00000	897,000		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		851.00000	847,000		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		951.00000	947,000		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			246.67864	247.12443			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		10,124.00000	9,679,000		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		10,074.00000	9,629,000		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		10,174.00000	9,729,000		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			6.29900	6.33100		3.44	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,006.00000	5,092,000	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		5,132.00000	5,218,000	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		4,879.00000	4,965,000	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			6.34900	6.38400		3.60	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,403.00000	3,480,000	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		105.00000	95,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,510.00000	3,589,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		93.00000	86,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,295.00000	3,371,000	3.79	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		115.00000	105,000	3.79	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.37200	6.41200		3.72	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,827.00000	2,895,000	3.91	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		426.00000	405,000	3.91	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,914.00000	2,983,000	3.92	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		405.00000	384,000	3.92	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,741.00000	2,808,000	3.90	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		449.00000	426,000	3.90	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.39000	6.43500		3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,582.00000	1,627,000	3.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,451.00000	1,406,000	3.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,636.00000	1,682,000	3.80	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,405.00000	1,360,000	3.80	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,528.00000	1,573,000	3.78	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,498.00000	1,452,000	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			186.21095	186.20210			0.00	0	35,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,202.00000	9,211,000		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		9,152.00000	9,161,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		9,252.00000	9,261,000		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			7.43500	7.46700		6.94	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,724.00000	5,869,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		13.00000	10,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,935.00000	6,081,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		9.00000	8,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,512.00000	5,656,000	7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		16.00000	12,000	7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,632.00000	2,503,000	6.67	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		215.00000	233,000	6.67	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,734.00000	1,624,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		494.00000	532,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		750.00000	802,000	6.80	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,291.00000	1,195,000	6.80	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,469.00000	2,582,000	7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		272.00000	237,000	7.00	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.52800	7.56100		7.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,453.00000	5,575,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		362.00000	338,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,630.00000	5,754,000	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		331.00000	309,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,275.00000	5,395,000	7.82	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		391.00000	365,000	7.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.60700	7.64300		7.49	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,681.00000	4,787,000	7.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,134.00000	1,088,000	7.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,831.00000	4,938,000	7.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,082.00000	1,037,000	7.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,533.00000	4,637,000	7.72	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,189.00000	1,141,000	7.72	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.69500	7.73300		7.36	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,826.00000	2,902,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,757.00000	2,680,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,932.00000	3,009,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,662.00000	2,585,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,723.00000	2,797,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,856.00000	2,777,000	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			7.72300	7.75500		9.02	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,359.00000	6,523,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		29.00000	24,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,597.00000	6,762,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		23.00000	19,000	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		6,121.00000	6,284,000	9.41	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		36.00000	29,000	9.41	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		3,042.00000	2,897,000	8.71	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		325.00000	349,000	8.71	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		2,002.00000	2,103,000	9.02	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		716.00000	647,000	9.02	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		679.00000	724,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		2,040.00000	1,915,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.81500	7.84800		9.22	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,250.00000	5,377,000	9.62	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		766.00000	724,000	9.62	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,442.00000	5,570,000	9.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		717.00000	676,000	9.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,061.00000	5,186,000	9.59	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		819.00000	775,000	9.59	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.89800	7.93400		9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,515.00000	4,627,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,767.00000	1,701,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,676.00000	4,790,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,690.00000	1,626,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,357.00000	4,467,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,848.00000	1,780,000	9.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.98500	8.02200		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,405.00000	3,491,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,510.00000	3,419,000	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		3,527.00000	3,615,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,394.00000	3,305,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,286.00000	3,370,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,630.00000	3,537,000	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			6.06800	6.10100		2.21	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,402.00000	3,463,000	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		3,490.00000	3,550,000	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		3,315.00000	3,375,000	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			6.11100	6.14800		2.36	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,194.00000	2,248,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		56.00000	50,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,266.00000	2,321,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		50.00000	46,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,123.00000	2,176,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		63.00000	56,000	2.44	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.10600	6.15100		2.51	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,780.00000	1,827,000	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		285.00000	270,000	2.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,834.00000	1,881,000	2.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		272.00000	257,000	2.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,728.00000	1,774,000	2.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		301.00000	285,000	2.59	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.07100	6.12500		2.59	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		910.00000	938,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,053.00000	1,019,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		939.00000	968,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,025.00000	992,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		881.00000	909,000	2.53	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,082.00000	1,048,000	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			7.96300	7.99500		9.19	0.00	0	46,112.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,506.00000	5,678,000	9.55	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		45.00000	37,000	9.55	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,759.00000	5,932,000	9.57	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		37.00000	30,000	9.57	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,254.00000	5,424,000	9.53	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		56.00000	45,000	9.53	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,868.00000	3,701,000	8.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		144.00000	158,000	8.75	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,421.00000	2,276,000	8.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		451.00000	487,000	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		823.00000	884,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,645.00000	1,525,000	9.00	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,086.00000	3,227,000	9.31	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		292.00000	252,000	9.31	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.05600	8.08900		10.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,692.00000	4,815,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,157.00000	1,099,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,881.00000	5,007,000	11.02	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,085.00000	1,030,000	11.02	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,505.00000	4,626,000	10.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,232.00000	1,172,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.14100	8.17600		10.77	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,935.00000	5,052,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,944.00000	1,874,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,107.00000	5,227,000	11.00	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,861.00000	1,794,000	11.00	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,766.00000	4,881,000	10.92	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,030.00000	1,959,000	10.92	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.22500	8.26100		10.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,792.00000	3,883,000	10.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,849.00000	3,754,000	10.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,924.00000	4,017,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,723.00000	3,630,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,662.00000	3,751,000	10.61	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,978.00000	3,880,000	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			7.98900	8.02000		9.49	0.00	0	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,745.00000	5,925,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		40.00000	32,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,015.00000	6,197,000	9.92	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		32.00000	26,000	9.92	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,475.00000	5,653,000	9.86	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		50.00000	40,000	9.86	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,711.00000	3,540,000	9.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		172.00000	189,000	9.05	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,429.00000	2,280,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		463.00000	502,000	9.18	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		874.00000	940,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,605.00000	1,483,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,387.00000	3,540,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		244.00000	209,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.07100	8.10400		11.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,961.00000	6,109,000	12.28	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		850.00000	803,000	12.28	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,178.00000	6,328,000	12.31	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		793.00000	747,000	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		5,746.00000	5,892,000	12.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		911.00000	861,000	12.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.14600	8.18000		11.85	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,320.00000	5,443,000	12.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,103.00000	2,030,000	12.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,506.00000	5,632,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,014.00000	1,943,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,136.00000	5,258,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,196.00000	2,121,000	12.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.22300	8.25800		11.80	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,954.00000	4,051,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,999.00000	3,899,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,097.00000	4,197,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,861.00000	3,764,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,814.00000	3,909,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,141.00000	4,039,000	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			8.90900	8.93500		20.28	0.00	0	2,936.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,333.00000	2,421,000	20.05	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,834.00000	1,720,000	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		2,543.00000	2,637,000	20.10	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,663.00000	1,556,000	20.10	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,133.00000	2,215,000	20.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,017.00000	1,898,000	20.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.98200	9.00900		20.76	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,628.00000	3,723,000	20.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,697.00000	3,585,000	20.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,818.00000	3,916,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,507.00000	3,399,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,443.00000	3,535,000	20.51	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,895.00000	3,781,000	20.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.04900	9.07700		20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,434.00000	5,545,000	20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,151.00000	4,051,000	20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,639.00000	5,753,000	20.59	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,992.00000	3,895,000	20.59	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,240.00000	5,349,000	20.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,324.00000	4,222,000	20.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.11700	9.14600		20.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,928.00000	5,029,000	20.06	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,025.00000	5,910,000	20.06	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,103.00000	5,206,000	20.10	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,821.00000	5,709,000	20.10	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,755.00000	4,854,000	20.02	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,234.00000	6,117,000	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			139.90736	139.90059			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,901.00000	8,907,000		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		8,851.00000	8,857,000		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		8,951.00000	8,957,000		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			116.74726	116.74627			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,246.00000	6,247,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		6,196.00000	6,197,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		6,296.00000	6,297,000		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			113.11755	113.11251			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,613.00000	4,618,000		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		4,563.00000	4,568,000		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		4,663.00000	4,668,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.92400	8.95500		18.38	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,300.00000	2,408,000	18.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,949.00000	1,813,000	18.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,509.00000	2,625,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,770.00000	1,642,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,100.00000	2,201,000	18.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,139.00000	1,997,000	18.13	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.00300	9.03500		18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,611.00000	4,745,000	18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,976.00000	2,863,000	18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,827.00000	4,965,000	18.85	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,819.00000	2,710,000	18.85	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,402.00000	4,532,000	18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,143.00000	3,025,000	18.77	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.07600	9.10900		18.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,424.00000	5,556,000	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		4,362.00000	4,242,000	18.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,632.00000	5,767,000	18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,198.00000	4,081,000	18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,228.00000	5,357,000	18.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,540.00000	4,417,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.15200	9.18600		18.51	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,901.00000	5,020,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,314.00000	6,178,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,077.00000	5,198,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,107.00000	5,972,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,729.00000	4,844,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,529.00000	6,388,000	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			1.29850	1.31730		21.95	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,291.00000	1,139,000	20.45	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		118.00000	154,000	20.45	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		925.00000	799,000	20.89	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		252.00000	314,000	20.89	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 <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Call		1,719.00000	1,548,000	20.02	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Put		46.00000	63,000	20.02	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future			1.31300	1.33230		22.57	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.15	Call		1,971.00000	1,805,000	20.73	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.15	Put		148.00000	175,000	20.73	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.20	Call		1,588.00000	1,440,000	21.18	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.20	Put		265.00000	310,000	21.18	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.10	Call		2,396.00000	2,219,000	20.44	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.10	Put		73.00000	89,000	20.44	0.00	0	0.00
<b>Total for Derivatives :</b>							<b>85,523,198.70</b>	<b>10,149</b>	<b>1 134 272.00</b>

### i-Bonds

1BG4A <sub>n</sub> On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A <sub>2n</sub> 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
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			0.00	0	3,300,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		160,000,000	160,000,000.00	1,600,000	14,623,000.00
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	25,981,000.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			400,000,000.00	4,000	4,000.00
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			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	12,400,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			200,000,000.00	2,000	700,000.00
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
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	694,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	400,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		40,300,000,000.00		403,000	7,018,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		400,000,000.00		4,000	17,389,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		500,200,000,000.00		5,002,000	5,002,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		600,000,000,000.00		6,000,000	3,000,000.00
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
ACL074On	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
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
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL107On	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
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
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		40,000,000.00	400,000.00	400,000	8,758,000.00
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		100,000,000.00	1,000.00	1,000	34,179,000.00
AIR03U	On	26/10/2014			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
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	384,000.00
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			200,000,000.00	2,000	2,000.00
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
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA19On	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
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	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
BCP520	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP530	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP540	On	07/03/2012			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
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
BD311DOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A2On	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
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		60,500,000.00	605,000.00	605,000	3,509,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00
BLG1A <sup>4</sup>	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A <sup>5</sup>	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A <sup>6</sup>	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000		260,000,000.00	2,600,000	1,300,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	4,184,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00
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			14,000,000,000.00	140,000	13,422,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN134	On	20/08/2015			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
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	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
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
CLN191On	23/08/2016	Spot Bond	2.76000	2.76000				0.00	0	0.00
CLN192On	24/08/2016	Spot Bond	100.00000	100.00000				0.00	0	300,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204	On 20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207	On 21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208	On 30/03/2012	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
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
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	2,227,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			970,000,000,000.00	9,700,000	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			1,301,600,000,000.00	13,016,000	78,368,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			1,204,700,000,000.00	12,047,000	124,847,000.00
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			14,391,600,000.00	143,916	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
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012	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
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
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,200,000,000.00	12,000	54,912,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			322,621,500,000.00	34,878,000	261,435,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			2,470,000,000.00	247,000	169,247,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			545,355,200,000.00	69,472,000	61,906,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			30,900,000,000.00	4,120,000	215,571,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	4,512,000.00
FRB05	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
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
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			17,078,000,000.00	170,780	170,780.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016			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
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000		17,000,000,000,000.00	170,000,000	170,000,000	170,000,000.00
FRE2A1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B2	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			1,870,000,000,000.00	18,700,000	18,700,000.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			4,000,100,000,000.00	40,001,000	21,702,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			60,700,000,000.00	607,000	517,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	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
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012	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
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
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		1,278,100,000,000.00		12,781,000	40,215,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		9,300,000,000.00		93,000	17,195,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000		2,100,000,000,000.00		21,000,000	10,500,000.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			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
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000.00	1,000	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	100.00000		45,000,000,000,000.00	450,000,000	450,000,000	350,000,000.00
ING133	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			300,000,000.00	3,000	77,000.00
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			80,400,000,000.00	804,000	29,148,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012	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
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	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000		500,000,000,000.00		5,000,000	60,000,000.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			300,000,000.00	3,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			140,700,000,000.00	1,407,000	2,413,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			40,400,000,000.00	404,000	3,821,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		120,400,000.00		1,204,000	8,419,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	6,304,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,900,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			150,000,000,000.00	1,500,000	300,000.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			140,600,000,000.00	1,406,000	9,580,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			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		15,000,000,000,000.00		150,000,000	50,000,000.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	35,000,000.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	3,000,000.00
NED8	On	08/02/2014			100.00000	100.00000		60,000,000,000.00		600,000	4,228,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			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		800,000,000,000.00		8,000,000	3,000,000.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	31,224,000.00
NRA01	On	30/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	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		60,400,000,000.00		604,000	12,340,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			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			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		140,700,000,000.00		1,407,000	28,278,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.75000	6.78000		66,033,991,800,000.00	9,782,813,600	11,053,490,300.00	
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			8.51000	8.54000		19,917,169,930,000.00	2,340,443,000	7,976,213,862.00	
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			217.58462	217.55596		17,817,134,193,320.00	81,886,000	862,983,000.00	
R197	On	07/12/2023	Spot Bond			2.24000	2.22000		14,595,840,000.00	6,516,000	400,529,552.00	
R201	On	21/12/2014	Spot Bond			6.27000	6.30000		3,127,613,940,000.00	498,822,000	3,068,223,000.00	
R202	On	07/12/2033	Spot Bond			2.31000	2.31000		294,820,680,000.00	127,628,000	1,152,890,000.00	
R203	On	15/09/2017	Spot Bond			7.39000	7.42000		18,288,099,510,000.00	2,474,709,000	5,361,200,000.00	



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.68000	7.71000			14,010,539,520,000.00	1,824,289,000	5,189,552,844.00
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			6.04000	6.07000			9,630,157,880,000.00	1,594,397,000	8,027,310,000.00
R207	On	15/01/2020	Spot Bond			7.92000	7.95000			28,796,510,302,560.00	3,635,923,018	8,745,770,519.00
R208	On	31/03/2021	Spot Bond			7.95000	7.98000			9,976,184,700,000.00	1,254,866,000	7,865,168,455.00
R209	On	31/03/2036	Spot Bond			8.87500	8.90000			2,132,325,250,000.00	240,262,000	11,808,880,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			25,860,681,000.00	11,195,100	925,922,000.00
R211	On	31/01/2017	Spot Bond			0.86000	0.86000			17,200,000,000.00	20,000,000	564,240,000.00
R212	On	31/01/2022	Spot Bond			2.19000	2.19000			38,504,580,000.00	17,582,000	828,820,000.00
R213	On	28/02/2031	Spot Bond			8.88500	8.91500			4,550,808,150,000.00	512,190,000	1,502,300,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			3,309,345,000,000.00	509,130,000	2,759,810,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,640,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			60,300,000,000.00	603,000	2,672,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,043,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	1,989,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	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	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	215,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,732,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	43,651,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00
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
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN866	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN866	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
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		27,400,000,000,000.00	274,000,000	204,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	30,400,000.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,188,000.00
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			140,400,000,000.00	1,404,000	1,006,407,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			100,400,000,000.00	1,004,000	264,086,000.00
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			891,100,000,000.00	8,911,000	32,168,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000				0.00	0	25,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2012	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			41,400,000,000.00	414,000	62,275,000.00
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

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>323,495,378,256,880.00</b>	<b>26,287,500,414</b>	<b>84 875 448 312.00</b>
<b>Grand Total:</b>							<b>323,495,463,780,079.00</b>	<b>26,287,510,563</b>	<b>84 876 582 584.00</b>