



Daily MTM Report

Daily summary for: 30/12/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/03/2012 Foreign Exchange Future			8.19600	8.28610		21.60	148,995,084.00	18,179	234,298.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		1,264.00000	1,176,000	20.18	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		14.00000	16,000	20.18	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		1,216.00000	1,128,000	19.99	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		16.00000	18,000	19.99	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		1,312.00000	1,224,000	20.36	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		12.00000	14,000	20.36	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		1,299.00000	1,211,000	20.31	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		13.00000	15,000	20.31	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		1,155.00000	1,068,000	19.75	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		19.00000	22,000	19.75	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		1,061.00000	974,000	19.38	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		25.00000	28,000	19.38	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,493.00000	1,404,000	21.06	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		7.00000	8,000	21.06	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		1,108.00000	1,021,000	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	7.20	Put		22.00000	25,000	19.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,542.00000	1,453,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		6.00000	7,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		794.00000	715,000	19.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		58.00000	69,000	19.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		505.00000	446,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		169.00000	200,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		923.00000	838,000	18.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		37.00000	42,000	18.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		333.00000	291,000	22.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		347.00000	395,000	22.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,591.00000	1,502,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		5.00000	6,000	21.44	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		314.00000	274,000	22.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		378.00000	428,000	22.35	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,444.00000	1,356,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		8.00000	10,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		477.00000	420,000	20.66	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		191.00000	224,000	20.66	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,203.00000	1,115,000	19.94	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		17.00000	19,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,641.00000	1,551,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		5.00000	5,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		878.00000	796,000	18.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		42.00000	50,000	18.93	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		376.00000	329,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		290.00000	333,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		569.00000	503,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		133.00000	157,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,251.00000	1,163,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		15.00000	17,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,690.00000	1,601,000	21.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		4.00000	5,000	21.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		603.00000	534,000	19.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		117.00000	138,000	19.73	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		449.00000	395,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		213.00000	249,000	20.90	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		535.00000	474,000	20.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		149.00000	178,000	20.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		399.00000	349,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		263.00000	303,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		969.00000	883,000	19.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		33.00000	37,000	19.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,015.00000	928,000	19.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		29.00000	32,000	19.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,396.00000	1,307,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		10.00000	11,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		676.00000	602,000	19.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		90.00000	106,000	19.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		424.00000	372,000	21.13	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		238.00000	276,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		835.00000	755,000	19.04	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		49.00000	59,000	19.04	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,889.00000	1,799,000	23.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		3.00000	3,000	23.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,138.00000	2,048,000	24.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		2.00000	2,000	24.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		754.00000	676,000	19.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		68.00000	80,000	19.27	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		354.00000	309,000	21.85	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		318.00000	363,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,088.00000	1,998,000	24.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	2,000	24.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,347.00000	1,259,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		11.00000	13,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		639.00000	567,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		103.00000	121,000	19.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		296.00000	258,000	22.60	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		410.00000	462,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,839.00000	1,749,000	22.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		3.00000	3,000	22.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		714.00000	639,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		78.00000	93,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,740.00000	1,650,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		4.00000	4,000	22.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,789.00000	1,700,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		3.00000	4,000	22.34	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,939.00000	1,849,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		3.00000	3,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,188.00000	2,098,000	25.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		2.00000	2,000	25.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		279.00000	242,000	22.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		443.00000	496,000	22.86	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		263.00000	228,000	23.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		477.00000	532,000	23.11	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		186.00000	161,000	24.66	0.00	0	4,853.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		700.00000	765,000	24.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		864.00000	933,000	25.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		150.00000	129,000	25.71	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		234.00000	203,000	23.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		548.00000	607,000	23.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		221.00000	191,000	23.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		585.00000	645,000	23.88	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		661.00000	724,000	24.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		197.00000	170,000	24.40	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		623.00000	684,000	24.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		209.00000	180,000	24.14	0.00	0	366.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.30190	8.39240		22.55	34,095,903.30	4,107	27,118.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,218.00000	1,136,000	19.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		76.00000	84,000	19.57	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		1,176.00000	1,095,000	19.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		84.00000	93,000	19.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,261.00000	1,178,000	19.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		69.00000	76,000	19.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		643.00000	592,000	21.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		351.00000	390,000	21.66	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		25.00000	27,000	19.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,667.00000	1,579,000	19.75	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		481.00000	441,000	23.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		589.00000	639,000	23.29	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		432.00000	395,000	23.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		690.00000	743,000	23.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		402.00000	367,000	24.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		760.00000	815,000	24.22	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.40000	8.49060		22.87	0.00	0	6,456.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,399.00000	1,320,000	19.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		108.00000	120,000	19.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,359.00000	1,281,000	19.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		118.00000	131,000	19.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,440.00000	1,360,000	19.42	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		99.00000	110,000	19.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		129.00000	143,000	19.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,320.00000	1,243,000	19.54	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,084.00000	1,140,000	25.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		475.00000	440,000	25.00	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		920.00000	860,000	20.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		329.00000	360,000	20.93	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		623.00000	578,000	23.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		732.00000	778,000	23.48	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,160.00000	1,218,000	25.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		451.00000	418,000	25.31	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		867.00000	917,000	24.09	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		558.00000	517,000	24.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.49590	8.58650		23.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,186.00000	1,118,000	20.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		300.00000	322,000	20.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,155.00000	1,091,000	20.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		319.00000	345,000	20.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,217.00000	1,146,000	20.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		281.00000	300,000	20.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		438.00000	471,000	21.48	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,024.00000	967,000	21.48	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,137.00000	1,188,000	24.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		623.00000	584,000	24.85	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.57770	8.66790		23.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,188.00000	1,131,000	21.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		470.00000	503,000	21.44	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,164.00000	1,108,000	21.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		496.00000	530,000	21.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,213.00000	1,155,000	21.27	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		445.00000	477,000	21.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,191.00000	1,241,000	24.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		759.00000	719,000	24.71	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,119.00000	1,065,000	21.96	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		551.00000	587,000	21.96	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.79490	8.88470		23.93	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		1,150.00000	1,106,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,243.00000	1,289,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		1,133.00000	1,090,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,276.00000	1,323,000	24.31	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,167.00000	1,123,000	24.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,210.00000	1,256,000	24.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.30180	9.38990		24.58	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,894.00000	1,842,000	23.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,004.00000	1,040,000	23.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,874.00000	1,824,000	23.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,034.00000	1,072,000	23.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,913.00000	1,861,000	23.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		973.00000	1,009,000	23.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		708.00000	741,000	21.89	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,098.00000	2,043,000	21.89	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.42860	10.51670		25.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,608.00000	2,558,000	24.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,291.00000	1,329,000	24.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,590.00000	2,540,000	24.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,323.00000	1,361,000	24.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,627.00000	2,576,000	24.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,260.00000	1,297,000	24.30	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.19600	8.28610		21.60	0.00	0	801.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			79,404.00000	71,485,000	19.16	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			5,794.00000	6,885,000	19.16	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			75,361.00000	67,614,000	19.27	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			6,751.00000	8,014,000	19.27	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			83,549.00000	75,472,000	19.04	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			4,939.00000	5,872,000	19.04	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			28,974.00000	33,253,000	21.60	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			37,584.00000	32,853,000	21.60	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.30190	8.39240		22.55	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			53,684.00000	49,270,000	22.74	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			49,444.00000	54,080,000	22.74	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			51,815.00000	47,457,000	22.92	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			52,575.00000	57,267,000	22.92	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			55,636.00000	51,160,000	22.55	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			46,396.00000	50,970,000	22.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.63350	12.76680		16.92	2,071,894.00	164	10,690.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,351.00000	1,224,000	16.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		34.00000	41,000	16.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,303.00000	1,179,000	16.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		36.00000	46,000	16.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,399.00000	1,270,000	16.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		32.00000	37,000	16.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,258.00000	1,135,000	16.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		41.00000	52,000	16.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		952.00000	840,000	15.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		85.00000	107,000	15.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,786.00000	1,655,000	18.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		19.00000	22,000	18.17	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,037.00000	921,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		70.00000	88,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		655.00000	568,000	16.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		188.00000	235,000	16.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,447.00000	1,317,000	16.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		30.00000	34,000	16.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,884.00000	1,753,000	18.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		17.00000	20,000	18.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,123.00000	1,005,000	15.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		56.00000	72,000	15.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,689.00000	1,558,000	17.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		22.00000	25,000	17.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		870.00000	763,000	15.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		103.00000	130,000	15.70	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		911.00000	801,000	15.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		94.00000	118,000	15.74	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		509.00000	437,000	16.73	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		292.00000	354,000	16.73	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		453.00000	534,000	17.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		370.00000	317,000	17.48	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		960.00000	1,067,000	19.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		177.00000	150,000	19.39	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.78430	12.91810		19.07	0.00	0	2,980.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,272.00000	1,170,000	17.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		204.00000	236,000	17.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,236.00000	1,136,000	17.56	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		218.00000	252,000	17.56	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,308.00000	1,204,000	17.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		190.00000	220,000	17.46	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.92420	13.05840		20.80	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		778.00000	723,000	21.63	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,170.00000	1,249,000	21.63	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		762.00000	707,000	21.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,204.00000	1,283,000	21.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		795.00000	738,000	21.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,137.00000	1,214,000	21.56	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10590	0.10670		19.36	0.00	0	4,421.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,680.00000	1,600,000	18.63	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		10.00000	10,000	18.63	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		805.00000	739,000	19.36	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		135.00000	149,000	19.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,673.00000	2,593,000	24.60	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		3.00000	3,000	24.60	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10750	0.10830		20.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		691.00000	649,000	22.91	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		661.00000	699,000	22.91	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		398.00000	368,000	25.49	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,368.00000	1,418,000	25.49	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,233.00000	1,174,000	20.67	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		203.00000	224,000	20.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.60230	10.70720		16.50	1,060,230.00	100	21,397.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		704.00000	621,000	15.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		97.00000	119,000	15.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		665.00000	586,000	15.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		108.00000	134,000	15.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		744.00000	657,000	15.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		87.00000	105,000	15.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,668.00000	1,565,000	18.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		11.00000	13,000	18.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		594.00000	520,000	16.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		137.00000	168,000	16.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		956.00000	862,000	16.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		49.00000	60,000	16.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,717.00000	1,613,000	19.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		10.00000	11,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		869.00000	778,000	16.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		62.00000	76,000	16.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		385.00000	328,000	16.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		278.00000	326,000	16.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		316.00000	271,000	17.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		359.00000	419,000	17.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		560.00000	489,000	16.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		153.00000	187,000	16.12	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		203.00000	173,000	18.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		596.00000	671,000	18.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		126.00000	108,000	19.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		919.00000	1,006,000	19.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		261.00000	223,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		454.00000	521,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		96.00000	82,000	20.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,139.00000	1,230,000	20.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		245.00000	209,000	17.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		488.00000	557,000	17.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,185.00000	1,084,000	16.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		28.00000	32,000	16.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		159.00000	136,000	19.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		752.00000	834,000	19.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		296.00000	254,000	17.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		389.00000	452,000	17.20	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		523.00000	594,000	17.89	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		230.00000	196,000	17.89	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,006.00000	1,094,000	20.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		113.00000	96,000	20.24	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.75440	10.86040		18.53	64,526.40	6	14,005.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		774.00000	710,000	17.77	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		314.00000	356,000	17.77	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		746.00000	684,000	17.88	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		336.00000	380,000	17.88	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		802.00000	736,000	17.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		292.00000	332,000	17.67	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.90060	11.00780		19.21	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		812.00000	785,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		530.00000	610,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		786.00000	760,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		554.00000	635,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		840.00000	774,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		508.00000	549,000	18.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.33880	11.45820		19.79	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		1,280.00000	1,222,000	20.44	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,315.00000	1,376,000	20.44	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		1,262.00000	1,205,000	20.51	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,347.00000	1,409,000	20.51	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		1,298.00000	1,239,000	20.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,283.00000	1,343,000	20.36	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			413.08200	412.35500			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			418.99600	418.26300			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			375.90600	375.23900			0.00	0	1,038.00
ALBI	On	03/05/2012	Index Future			381.28800	380.61600			0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.24870	8.28610		18.05	3,134,506.00	380	28,248.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,059.00000	1,023,000	19.29	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		23.00000	24,000	19.29	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		1,012.00000	976,000	19.04	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		26.00000	27,000	19.04	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,107.00000	1,070,000	19.54	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		21.00000	21,000	19.54	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		919.00000	883,000	18.55	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Put		33.00000	34,000	18.55	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Call		1,347.00000	1,310,000	20.79	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Put		11.00000	11,000	20.79	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Call		623.00000	589,000	18.02	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Put		87.00000	90,000	18.02	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.45	Call		873.00000	837,000	18.30	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.45	Put		37.00000	38,000	18.30	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.00	Call		1,299.00000	1,262,000	20.54	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.00	Put		13.00000	13,000	20.54	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.20	Call		2,088.00000	2,051,000	24.95	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	2,000	24.95	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.90	Call		511.00000	480,000	17.95	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		125.00000	131,000	17.95	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.28560	8.32300		18.88	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		835.00000	797,000	18.49	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		162.00000	161,000	18.49	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		799.00000	762,000	18.48	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		176.00000	176,000	18.48	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		872.00000	833,000	18.50	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		149.00000	147,000	18.50	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.32160	8.35820		19.09	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		607.00000	575,000	19.01	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		485.00000	490,000	19.01	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		584.00000	552,000	19.07	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		512.00000	517,000	19.07	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		631.00000	599,000	18.96	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		459.00000	464,000	18.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.34170	9.34860		16.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,422.00000	2,415,000	16.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		373.00000	373,000	16.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,382.00000	2,375,000	16.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		383.00000	383,000	16.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,463.00000	2,455,000	17.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		364.00000	363,000	17.02	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.00870	8.08070		14.33	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		571.00000	507,000	13.68	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		40.00000	48,000	13.68	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		530.00000	467,000	13.69	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		49.00000	58,000	13.69	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		614.00000	548,000	13.68	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		33.00000	39,000	13.68	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.09860	8.17070		15.67	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		361.00000	326,000	15.84	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		340.00000	377,000	15.84	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		341.00000	307,000	16.00	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		370.00000	408,000	16.00	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		384.00000	346,000	15.67	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		313.00000	347,000	15.67	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.35760	0.39970			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.10230	0.08340			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.14750	0.16710			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.11630	0.12740			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.04090	0.03030			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.07380	0.05990			0.00	0	12,987.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.72900	8.80000		18.04	0.00	0	253.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		397.00000	355,000	17.69	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		197.00000	226,000	17.69	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		371.00000	331,000	17.87	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		221.00000	252,000	17.87	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		425.00000	381,000	17.52	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		175.00000	202,000	17.52	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.86420	8.93690		22.02	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		462.00000	450,000	22.86	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		625.00000	686,000	22.86	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		446.00000	434,000	23.03	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		659.00000	720,000	23.03	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		480.00000	467,000	22.70	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		593.00000	653,000	22.70	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				377.15100	376.51800			0.00	0	184.00
GOVI On	02/02/2012	GOVI		369.00	Call		75,180.00000	81,510,000		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		75,080.00000	81,410,000		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		75,280.00000	81,610,000		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			382.55100	381.91300			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	5,510,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		870.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	5,410,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		970.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	5,610,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		770.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			167.42200	167.41500			0.00	0	508.00
IGOV	On	03/05/2012	Index Future			169.81900	169.81400			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			454.41300	454.38900			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				5.56000	5.56000			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				5.60000	5.60000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.71000	5.72000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.96000	5.97000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.23000	6.23000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.51000	6.51000			0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.76000	6.76000			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			6.30570	6.34860		14.49	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		207.00000	181,000	14.47	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		142.00000	159,000	14.47	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		202.00000	176,000	14.48	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		147.00000	164,000	14.48	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		212.00000	186,000	14.46	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Put		137.00000	154,000	14.46	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.34980	6.39320		17.17	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		346.00000	321,000	17.10	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		253.00000	271,000	17.10	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call		322.00000	297,000	17.17	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put		279.00000	297,000	17.17	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call		372.00000	345,000	17.02	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		229.00000	245,000	17.02	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			368.83500	368.00700			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				6.75700	6.78900		3.98	0.00	0	10,866.00
R157 On	02/02/2012	Bond Future	8.50	Call			5,894.00000	6,008,000	4.26	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put			0.00000	0,000	4.26	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call			6,061.00000	6,175,000	4.26	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put			0.00000	0,000	4.26	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call			5,727.00000	5,841,000	4.26	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put			0.00000	0,000	4.26	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call			291.00000	310,000	3.95	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put			1,145.00000	1,050,000	3.95	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put			2,866.00000	2,754,000	3.86	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call			19.00000	21,000	3.86	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call			1,203.00000	1,275,000	4.06	0.00	0	0.00
R157 On	02/02/2012	Bond Future	7.05	Put			280.00000	238,000	4.06	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.25	Put			2,015.00000	1,907,000	3.90	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call			79.00000	85,000	3.90	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put			1,410.00000	1,310,000	3.93	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.45	Call			197.00000	211,000	3.93	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		412.00000	440,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		907.00000	822,000	3.96	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,610.00000	1,697,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		160.00000	133,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.84300	6.87800		4.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,564.00000	4,650,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		136.00000	107,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,708.00000	4,796,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		123.00000	95,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,420.00000	4,506,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		150.00000	120,000	4.53	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.90800	6.94500		4.44	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,805.00000	3,861,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		633.00000	576,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,922.00000	3,975,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		603.00000	542,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,690.00000	3,745,000	4.67	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		666.00000	608,000	4.67	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.98100	7.02400		4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,924.00000	1,961,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,992.00000	1,908,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,997.00000	2,036,000	4.47	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,924.00000	1,842,000	4.47	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,853.00000	1,889,000	4.45	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,061.00000	1,976,000	4.45	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			8.50200	8.53300		15.03	0.00	0	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,932.00000	5,150,000	15.49	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		699.00000	628,000	15.49	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,281.00000	5,507,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		608.00000	545,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,593.00000	4,802,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		802.00000	722,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,835.00000	7,564,000	14.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		202.00000	220,000	14.61	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,460.00000	18,171,000	14.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		1.00000	1,000	14.47	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,635.00000	5,384,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		515.00000	554,000	14.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		34,082.00000	34,372,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,857.00000	106,146,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.95	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.58700	8.61900		15.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,210.00000	6,409,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,806.00000	2,712,000	15.67	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		6,488.00000	6,692,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,648.00000	2,559,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,938.00000	6,131,000	15.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,972.00000	2,873,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.66400	8.69700		15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,662.00000	5,877,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,189.00000	5,107,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,893.00000	6,116,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,975.00000	4,902,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,435.00000	5,649,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,408.00000	5,326,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.74200	8.77700		15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,433.00000	6,537,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,671.00000	6,466,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,652.00000	6,765,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,450.00000	6,255,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,217.00000	6,321,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,897.00000	6,693,000	15.05	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			218.89097	218.88881			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		889.00000	891,000		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		839.00000	841,000		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		939.00000	941,000		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			246.67007	246.65158			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		9,652.00000	9,670,000		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		9,602.00000	9,620,000		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		9,702.00000	9,720,000		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			6.26900	6.29500		3.37	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,102.00000	5,172,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,229.00000	5,299,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,976.00000	5,046,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.31900	6.34800		3.47	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,472.00000	3,529,000	3.70	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		85.00000	70,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,582.00000	3,639,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		77.00000	62,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,363.00000	3,419,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		94.00000	79,000	3.70	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.34000	6.37100		3.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,882.00000	2,916,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		389.00000	354,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,970.00000	3,003,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		369.00000	332,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,795.00000	2,828,000	3.82	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		411.00000	375,000	3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.35500	6.39200		3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,608.00000	1,614,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,391.00000	1,322,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,663.00000	1,671,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,345.00000	1,279,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,554.00000	1,560,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,437.00000	1,369,000	3.71	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			186.29305	186.27858			0.00	0	35,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,279.00000	9,293,000		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		9,229.00000	9,243,000		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		9,329.00000	9,343,000		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			7.39700	7.42900		6.83	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,891.00000	6,038,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		5.00000	4,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,104.00000	6,251,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3.00000	2,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,677.00000	5,824,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		6.00000	5,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,427.00000	2,296,000	6.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		185.00000	202,000	6.68	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,528.00000	1,416,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		464.00000	500,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		729.00000	782,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,095.00000	1,000,000	6.79	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,552.00000	2,674,000	7.04	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		180.00000	154,000	7.04	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.48900	7.52200		7.31	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,571.00000	5,684,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		307.00000	274,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,751.00000	5,866,000	7.75	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		280.00000	249,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,389.00000	5,503,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		333.00000	301,000	7.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.56800	7.60200		7.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,769.00000	4,895,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,049.00000	1,031,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,921.00000	5,042,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		998.00000	975,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,619.00000	4,744,000	7.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,101.00000	1,082,000	7.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.65300	7.69100		7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,880.00000	2,968,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,642.00000	2,576,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,987.00000	3,079,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,547.00000	2,485,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,774.00000	2,863,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,738.00000	2,673,000	7.31	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			7.67500	7.71200		8.90	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,570.00000	6,764,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		12.00000	10,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,811.00000	7,005,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		9.00000	7,000	9.48	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		6,328.00000	6,522,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		15.00000	12,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,776.00000	2,609,000	8.72	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		287.00000	316,000	8.72	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		2,049.00000	2,178,000	9.04	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		535.00000	467,000	9.04	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		646.00000	701,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,779.00000	1,637,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.76600	7.80500		9.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,372.00000	5,542,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		668.00000	637,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,568.00000	5,735,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		622.00000	589,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,179.00000	5,347,000	9.68	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		717.00000	684,000	9.68	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.84800	7.88800		9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,618.00000	4,754,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,643.00000	1,581,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,782.00000	4,919,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,569.00000	1,507,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,456.00000	4,592,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,720.00000	1,658,000	9.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.93200	7.97500		9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,477.00000	3,576,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,358.00000	3,251,000	9.04	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		3,602.00000	3,706,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,245.00000	3,143,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,356.00000	3,454,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,476.00000	3,368,000	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			6.04300	6.06500		2.09	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,468.00000	3,509,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,556.00000	3,596,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,381.00000	3,421,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.26	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.08600	6.11100		2.26	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,243.00000	2,278,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		45.00000	40,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,316.00000	2,351,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		41.00000	35,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,170.00000	2,205,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		50.00000	45,000	2.42	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.08100	6.10800		2.41	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,815.00000	1,831,000	2.55	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		261.00000	240,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,869.00000	1,884,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		248.00000	226,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,762.00000	1,779,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		276.00000	255,000	2.55	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.04200	6.07800		2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		924.00000	927,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,014.00000	975,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		953.00000	958,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		985.00000	949,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		894.00000	898,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,041.00000	1,004,000	2.50	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			7.92500	7.95700		9.00	0.00	0	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,695.00000	5,873,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		20.00000	17,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,952.00000	6,130,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		16.00000	13,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,439.00000	5,615,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		26.00000	21,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,625.00000	3,455,000	8.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		116.00000	127,000	8.74	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,168.00000	2,019,000	8.86	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		413.00000	445,000	8.86	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		798.00000	854,000	8.94	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,405.00000	1,280,000	8.94	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,196.00000	3,348,000	9.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		187.00000	158,000	9.33	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.01700	8.05100		10.72	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,779.00000	4,946,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,036.00000	1,016,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,972.00000	5,142,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		968.00000	951,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,588.00000	4,753,000	11.16	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,106.00000	1,084,000	11.16	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.10200	8.13600		10.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,024.00000	5,145,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,820.00000	1,759,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,199.00000	5,320,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,740.00000	1,679,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,851.00000	4,972,000	10.95	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,903.00000	1,842,000	10.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.18400	8.22000		10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,854.00000	3,901,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,699.00000	3,559,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,988.00000	4,040,000	10.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,575.00000	3,440,000	10.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,722.00000	3,769,000	10.49	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,826.00000	3,686,000	10.49	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			7.95700	7.98300		9.24	0.00	0	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,947.00000	6,102,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		18.00000	15,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,221.00000	6,377,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		13.00000	11,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,672.00000	5,826,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		23.00000	19,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,456.00000	3,305,000	8.99	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		142.00000	149,000	8.99	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,168.00000	2,033,000	9.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		427.00000	450,000	9.11	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		853.00000	897,000	9.20	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,359.00000	1,245,000	9.20	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,518.00000	3,653,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		151.00000	127,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.03900	8.06700		11.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,077.00000	6,235,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		747.00000	739,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,298.00000	6,453,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		694.00000	682,000	12.49	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		5,858.00000	6,014,000	12.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		804.00000	793,000	12.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.11300	8.14100		11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,412.00000	5,517,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,970.00000	1,912,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,602.00000	5,705,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,884.00000	1,825,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,226.00000	5,332,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,060.00000	2,004,000	12.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.18900	8.21900		11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,019.00000	4,039,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,844.00000	3,695,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,164.00000	4,190,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,708.00000	3,564,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,876.00000	3,896,000	11.48	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,983.00000	3,834,000	11.48	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			8.85800	8.88900		20.22	0.00	0	2,916.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,334.00000	2,467,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,478.00000	1,369,000	20.22	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		2,558.00000	2,699,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,322.00000	1,221,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,122.00000	2,247,000	20.19	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,650.00000	1,533,000	20.19	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.93000	8.96200		20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,707.00000	3,872,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,416.00000	3,335,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,904.00000	4,074,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,233.00000	3,157,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,517.00000	3,678,000	20.78	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,609.00000	3,524,000	20.78	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.99600	9.02900		20.76	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,560.00000	5,812,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,915.00000	3,916,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,769.00000	6,019,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,760.00000	3,759,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,361.00000	5,607,000	20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,083.00000	4,078,000	20.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.06300	9.09700		20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,045.00000	5,227,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,777.00000	5,704,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,224.00000	5,414,000	20.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,577.00000	5,512,000	20.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,868.00000	5,051,000	20.25	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,982.00000	5,910,000	20.25	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			139.96885	139.95805			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,958.00000	8,969,000		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		8,908.00000	8,919,000		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		9,008.00000	9,019,000		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			116.76659	116.76220			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,262.00000	6,267,000		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		6,212.00000	6,217,000		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		6,312.00000	6,317,000		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			113.16515	113.15675			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,657.00000	4,665,000		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		4,607.00000	4,615,000		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		4,707.00000	4,715,000		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			8.87200	8.90800		18.24	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,298.00000	2,444,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,577.00000	1,438,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,521.00000	2,678,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,412.00000	1,284,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,086.00000	2,223,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,756.00000	1,608,000	18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.95000	8.98700		18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,723.00000	4,925,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,717.00000	2,630,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,945.00000	5,153,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,565.00000	2,485,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,507.00000	4,702,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,876.00000	2,783,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.02200	9.06000		18.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,550.00000	5,805,000	18.97	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		4,113.00000	4,076,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,763.00000	6,016,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		3,955.00000	3,916,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,349.00000	5,598,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,287.00000	4,244,000	18.92	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.09700	9.13600		18.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,018.00000	5,159,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,055.00000	5,901,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,198.00000	5,339,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,851.00000	5,697,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,842.00000	4,982,000	18.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,265.00000	6,110,000	18.16	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			1.30010	1.30940		22.08	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,217.00000	1,137,000	20.53	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		123.00000	136,000	20.53	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		857.00000	790,000	21.01	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		263.00000	289,000	21.01	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,641.00000	1,552,000	20.05	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		47.00000	51,000	20.05	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future			1.31410	1.32390		22.65	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Call		1,888.00000	1,802,000	20.65	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Put		149.00000	161,000	20.65	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Call		1,512.00000	1,434,000	21.17	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Put		273.00000	293,000	21.17	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Call		2,311.00000	2,220,000	20.27	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Put		72.00000	79,000	20.27	0.00	0	0.00
Total for Derivatives :							189,422,143.70	22,936	1 116 009.00

i-Bonds

1BG4A _n On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A _{2n} On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,600,000.00
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
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	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
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	1,500,000.00
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	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	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	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	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
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			0.00	0	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	300,000.00
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
ACL033	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
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	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
ACL075On	20/09/2013	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
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
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL128On	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
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
ACL144	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
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			0.00	0	8,600,000.00
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			0.00	0	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA20On	30/09/2014	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
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000		900,000,000,000.00		9,000,000	3,000,000.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311B	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	3,400,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG1A4	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				0.00	0	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000				0.00	0	13,200,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN218On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN222On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN224On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On	09/12/2016	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
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	5,000,000.00
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
CLN51	On	07/03/2013			100.00000	100.00000				0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000				0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			2,900,000,000.00	29,000	80,672,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	123,228,000.00
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			0.00	0	16,132,943.00
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
EQ159L	On	30/01/2012	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
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
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			1,700,000,000.00	17,000	54,917,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			286,750,000.00	31,000	249,431,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			440,000,000.00	44,000	169,044,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			455,300,000.00	58,000	39,458,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			390,000,000.00	52,000	214,052,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,800,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRBZ01	On	30/11/2020	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
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			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
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
FRC55	On	11/07/2013			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
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	202,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
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			2,500,000,000.00	25,000	28,625,000.00
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			0.00	0	17,025,000.00
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			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000				0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			1,014,300,000,000.00	10,143,000	3,381,000.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000		3,000,000,000,000.00	30,000,000	10,000,000.00	
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	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
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500				0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000				0.00	0	150,000.00
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				0.00	0	29,100,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500				0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBP01	On	29/01/2014	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
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	15,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	2,300,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	3,800,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	400,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11EOn	27/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,400,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,900,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,500,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
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	30,512,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	128,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	12,001,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	9,300,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	28,300,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
PR2C1fOn	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
PR2D1fOn	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			6.72000	6.75000		25,972,652,160,000.00	3,864,978,000	11,404,439,800.00	
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			8.47000	8.50000		16,814,881,160,000.00	1,985,228,000	7,843,502,000.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			217.80888	217.77431		980,139,960,000.00	4,500,000	872,975,000.00	
R197	On	07/12/2023	Spot Bond			2.24500	2.24500			0.00	0	542,420,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			6.24500	6.27000			8,043,791,065,000.00	1,288,037,000	2,407,534,000.00
R202	On	07/12/2033	Spot Bond			2.31000	2.31000			14,936,460,000.00	6,466,000	1,911,632,000.00
R203	On	15/09/2017	Spot Bond			7.36000	7.39000			22,330,718,400,000.00	3,034,065,000	4,650,682,000.00
R204	On	21/12/2018	Spot Bond			7.64000	7.67500			3,057,100,160,000.00	400,144,000	5,768,289,000.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.02000	6.04000			9,452,074,240,000.00	1,570,112,000	3,887,450,534.00
R207	On	15/01/2020	Spot Bond			7.89000	7.92000			2,661,637,216,800.00	337,343,120	8,819,267,000.00
R208	On	31/03/2021	Spot Bond			7.92500	7.95000			3,418,250,625,000.00	431,325,000	7,222,020,000.00
R209	On	31/03/2036	Spot Bond			8.83000	8.86000			8,116,315,250,000.00	919,175,000	11,993,973,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			12,963,951,000.00	5,612,100	892,199,100.00
R211	On	31/01/2017	Spot Bond			0.86000	0.86000			24,054,200,000.00	27,970,000	537,488,000.00
R212	On	31/01/2022	Spot Bond			2.19000	2.19000			29,188,320,000.00	13,328,000	854,844,000.00
R213	On	28/02/2031	Spot Bond			8.84000	8.87500			9,445,274,800,000.00	1,068,470,000	1,518,000,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			3,920,923,500,000.00	603,219,000	2,848,421,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SA060L	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	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	17,300,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,600,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,800,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	1,000.00
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			0.00	0	2,500,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	128,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN866On 04/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868On 17/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869On 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870On 20/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On 13/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN879On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN883On 13/01/2012 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
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012			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
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
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A5	On	18/07/2039	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000				0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000				0.00	0	2,902,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000				0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000				0.00	0	1,006,300,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000				0.00	0	263,900,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000				0.00	0	100,061,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000				0.00	0	174,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	24,500,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR04	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
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			2,100,000,000.00	21,000	62,221,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							119,222,773,517,800.00	15,609,420,220	79 475 480 377.00
Grand Total:							119,222,962,939,944.00	5,609,443,156	79 476 596 386.00