



Daily MTM Report

Daily summary for: 03/01/2012

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			8.14350	8.19600		21.65	66,149,650.50	8,123	234,290.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,176.00000	1,124,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		16.00000	17,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,128.00000	1,076,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		18.00000	19,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,224.00000	1,172,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		14.00000	15,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,211.00000	1,158,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		15.00000	15,000	20.23	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,068.00000	1,016,000	19.62	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		22.00000	23,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		974.00000	923,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		28.00000	30,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,404.00000	1,352,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		8.00000	9,000	21.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,021.00000	969,000	19.41	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		25.00000	26,000	19.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,453.00000	1,401,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		7.00000	8,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		715.00000	668,000	19.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		69.00000	75,000	19.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		446.00000	410,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		200.00000	217,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		838.00000	789,000	18.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		42.00000	46,000	18.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		291.00000	263,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		395.00000	420,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,502.00000	1,450,000	21.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		6.00000	7,000	21.44	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		274.00000	247,000	22.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		428.00000	454,000	22.70	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,356.00000	1,303,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		10.00000	10,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		420.00000	385,000	20.93	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		224.00000	242,000	20.93	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,115.00000	1,063,000	19.82	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		19.00000	20,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,551.00000	1,499,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		5.00000	6,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		796.00000	747,000	19.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		50.00000	54,000	19.04	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		329.00000	298,000	21.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		333.00000	355,000	21.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		503.00000	464,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		157.00000	171,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,163.00000	1,110,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		17.00000	17,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,601.00000	1,548,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		5.00000	5,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		534.00000	493,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		138.00000	150,000	19.97	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		395.00000	361,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		249.00000	268,000	21.17	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		474.00000	436,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		178.00000	193,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		349.00000	318,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		303.00000	325,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		883.00000	831,000	18.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		37.00000	38,000	18.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		928.00000	877,000	19.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		32.00000	34,000	19.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,307.00000	1,255,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		11.00000	12,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		602.00000	558,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		106.00000	115,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		372.00000	339,000	21.41	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		276.00000	296,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		755.00000	707,000	19.15	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		59.00000	64,000	19.15	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,799.00000	1,746,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		3.00000	3,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,048.00000	1,995,000	24.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		2.00000	2,000	24.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		676.00000	630,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		80.00000	87,000	19.39	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		309.00000	280,000	22.17	1,120,000.00	4,000	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		363.00000	387,000	22.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,998.00000	1,945,000	24.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	2,000	24.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,259.00000	1,206,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		13.00000	13,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		567.00000	524,000	19.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		121.00000	131,000	19.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		258.00000	232,000	22.96	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		462.00000	489,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,749.00000	1,697,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		3.00000	4,000	22.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		639.00000	593,000	19.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		93.00000	100,000	19.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,650.00000	1,597,000	22.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		4.00000	4,000	22.05	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		1,700.00000	1,647,000	22.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		4.00000	4,000	22.26	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,849.00000	1,796,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		3.00000	3,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,098.00000	2,045,000	25.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		2.00000	2,000	25.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		242.00000	218,000	23.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		496.00000	525,000	23.22	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		228.00000	205,000	23.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		532.00000	562,000	23.48	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		161.00000	144,000	25.10	0.00	0	4,853.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		765.00000	801,000	25.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		933.00000	972,000	26.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		129.00000	115,000	26.18	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		203.00000	182,000	24.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		607.00000	639,000	24.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		191.00000	171,000	24.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		645.00000	678,000	24.29	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		724.00000	759,000	24.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		170.00000	152,000	24.83	608,000.00	4,000	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		684.00000	719,000	24.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		180.00000	162,000	24.56	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		0.00000	1,195,000	27.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	88,000	27.52	176,000.00	2,000	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		0.00000	1,426,000	28.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		0.00000	69,000	28.86	138,000.00	2,000	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.24760	8.30190		22.67	1,979,424.00	240	27,023.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,136.00000	1,089,000	19.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		84.00000	91,000	19.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,095.00000	1,048,000	19.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		93.00000	100,000	19.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,178.00000	1,130,000	19.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		76.00000	82,000	19.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		592.00000	562,000	22.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		390.00000	414,000	22.01	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		27.00000	29,000	19.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,579.00000	1,527,000	19.77	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		441.00000	416,000	23.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		639.00000	668,000	23.62	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		395.00000	373,000	24.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		743.00000	775,000	24.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		367.00000	347,000	24.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		815.00000	849,000	24.56	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.34620	8.40000		23.13	1,669,240.00	200	6,256.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,320.00000	1,276,000	19.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		120.00000	130,000	19.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,281.00000	1,238,000	19.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		131.00000	142,000	19.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,360.00000	1,315,000	19.63	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		110.00000	119,000	19.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		143.00000	154,000	19.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,243.00000	1,200,000	19.78	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,140.00000	1,180,000	25.44	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		440.00000	426,000	25.44	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		860.00000	832,000	21.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		360.00000	386,000	21.38	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		578.00000	559,000	23.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		778.00000	813,000	23.90	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,218.00000	1,258,000	25.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		418.00000	404,000	25.74	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		917.00000	954,000	24.52	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		517.00000	500,000	24.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.44050	8.49590		23.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,118.00000	1,087,000	20.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		322.00000	347,000	20.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,091.00000	1,061,000	21.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		345.00000	371,000	21.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,146.00000	1,114,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		300.00000	324,000	20.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		471.00000	501,000	21.93	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		967.00000	941,000	21.93	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,188.00000	1,227,000	25.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		584.00000	567,000	25.24	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.52230	8.57770		23.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,131.00000	1,105,000	21.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		503.00000	533,000	21.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,108.00000	1,083,000	22.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		530.00000	561,000	22.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,155.00000	1,127,000	21.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		477.00000	505,000	21.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,241.00000	1,278,000	25.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		719.00000	700,000	25.01	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,065.00000	1,041,000	22.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		587.00000	619,000	22.38	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.73860	8.79490		23.98	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		1,106.00000	1,080,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,289.00000	1,319,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		1,090.00000	1,064,000	24.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,323.00000	1,353,000	24.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,123.00000	1,096,000	24.29	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,256.00000	1,285,000	24.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.24660	9.30180		24.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,842.00000	1,817,000	23.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,040.00000	1,070,000	23.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,824.00000	1,799,000	23.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,072.00000	1,102,000	23.54	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,861.00000	1,837,000	23.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,009.00000	1,040,000	23.33	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		741.00000	767,000	22.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,043.00000	2,014,000	22.14	0.00	0	200.00

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			10.37340	10.42860		25.79	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,558.00000	2,528,000	24.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,329.00000	1,355,000	24.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,540.00000	2,509,000	24.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,361.00000	1,386,000	24.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,576.00000	2,546,000	24.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,297.00000	1,323,000	24.45	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.14350	8.19600		21.65	0.00	0	801.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			71,485.00000	66,784,000	19.27	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			6,885.00000	7,434,000	19.27	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			67,614.00000	62,996,000	19.39	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			8,014.00000	8,646,000	19.39	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			75,472.00000	70,696,000	19.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			5,872.00000	6,346,000	19.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			33,253.00000	35,486,000	21.91	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			32,853.00000	29,836,000	21.91	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.24760	8.30190		22.67	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			49,270.00000	46,609,000	23.05	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			54,080.00000	56,849,000	23.05	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			47,457.00000	44,879,000	23.24	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			57,267.00000	60,119,000	23.24	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			51,160.00000	48,415,000	22.86	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			50,970.00000	53,655,000	22.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.68790	12.63350		16.94	1,078,471.50	85	10,615.00

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	11.45	Call		1,224.00000	1,272,000	16.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		41.00000	34,000	16.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,179.00000	1,226,000	16.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		46.00000	38,000	16.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,270.00000	1,319,000	16.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		37.00000	31,000	16.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,135.00000	1,181,000	16.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		52.00000	43,000	16.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		840.00000	879,000	15.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		107.00000	91,000	15.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,655.00000	1,707,000	18.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		22.00000	19,000	18.52	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		921.00000	962,000	15.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		88.00000	74,000	15.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		568.00000	594,000	16.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		235.00000	206,000	16.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,317.00000	1,367,000	16.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		34.00000	29,000	16.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,753.00000	1,804,000	19.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		20.00000	16,000	19.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,005.00000	1,048,000	16.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		72.00000	60,000	16.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,558.00000	1,609,000	18.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		25.00000	21,000	18.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		763.00000	799,000	15.75	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	12.00	Put		130.00000	111,000	15.75	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		801.00000	839,000	15.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		118.00000	101,000	15.79	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		437.00000	455,000	16.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		354.00000	317,000	16.66	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		534.00000	490,000	17.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		317.00000	328,000	17.38	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,067.00000	1,015,000	19.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		150.00000	153,000	19.33	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.83710	12.78430		19.00	0.00	0	2,980.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,170.00000	1,204,000	17.49	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		236.00000	217,000	17.49	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,136.00000	1,169,000	17.54	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		252.00000	232,000	17.54	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,204.00000	1,239,000	17.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		220.00000	202,000	17.44	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.97710	12.92420		20.25	12,951,145.80	998	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		723.00000	720,000	21.18	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,249.00000	1,193,000	21.18	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		707.00000	704,000	21.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,283.00000	1,227,000	21.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		738.00000	736,000	21.09	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,214.00000	1,159,000	21.09	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10630	0.10590		18.26	0.00	0	4,421.00

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	0.09	Call		1,600.00000	1,638,000	18.58	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		10.00000	8,000	18.58	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		739.00000	746,000	18.26	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		149.00000	116,000	18.26	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,593.00000	2,632,000	24.27	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		3.00000	2,000	24.27	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10790	0.10750		20.68	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		649.00000	657,000	22.73	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		699.00000	667,000	22.73	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		368.00000	369,000	25.35	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,418.00000	1,379,000	25.35	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,174.00000	1,195,000	20.49	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		224.00000	205,000	20.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.61900	10.60230		16.35	6,435,114.00	606	21,377.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		621.00000	626,000	15.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		119.00000	107,000	15.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		586.00000	590,000	15.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		134.00000	121,000	15.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		657.00000	663,000	15.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		105.00000	94,000	15.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,565.00000	1,579,000	18.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		13.00000	10,000	18.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		520.00000	522,000	15.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		168.00000	153,000	15.93	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	9.80	Call		862.00000	871,000	16.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		60.00000	52,000	16.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,613.00000	1,628,000	19.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		11.00000	9,000	19.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		778.00000	785,000	15.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		76.00000	66,000	15.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		328.00000	325,000	16.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		326.00000	306,000	16.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		271.00000	267,000	16.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		419.00000	398,000	16.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		489.00000	490,000	15.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		187.00000	171,000	15.99	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		173.00000	168,000	18.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		671.00000	649,000	18.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		108.00000	103,000	19.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,006.00000	984,000	19.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		223.00000	219,000	17.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		521.00000	500,000	17.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		82.00000	78,000	20.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,230.00000	1,209,000	20.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		209.00000	205,000	17.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		557.00000	536,000	17.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,084.00000	1,096,000	16.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		32.00000	27,000	16.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		136.00000	131,000	18.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		834.00000	812,000	18.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		254.00000	250,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		452.00000	431,000	17.07	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		594.00000	573,000	17.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		196.00000	192,000	17.78	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,094.00000	1,073,000	20.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		96.00000	92,000	20.20	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.76740	10.75440		18.47	1,076,740.00	100	14,005.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		710.00000	710,000	17.71	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		356.00000	343,000	17.71	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		684.00000	684,000	17.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		380.00000	367,000	17.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		736.00000	737,000	17.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		332.00000	320,000	17.60	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.91220	10.90060		19.19	16,335,563.40	1,497	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		785.00000	786,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		610.00000	599,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		760.00000	761,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		635.00000	624,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		774.00000	776,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		549.00000	539,000	18.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.33560	11.33880		19.77	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		1,222.00000	1,214,000	20.40	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,376.00000	1,371,000	20.40	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		1,205.00000	1,198,000	20.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,409.00000	1,405,000	20.48	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		1,239.00000	1,231,000	20.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,343.00000	1,338,000	20.33	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			413.04600	413.08200			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			418.94700	418.99600			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			375.75000	375.90600			0.00	0	1,038.00
ALBI	On	03/05/2012	Index Future			381.11900	381.28800			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.36100	8.24870			250,830.00	30	28,248.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,023.00000	1,128,000	19.64	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		24.00000	17,000	19.64	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		976.00000	1,080,000	19.37	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		27.00000	19,000	19.37	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,070.00000	1,176,000	19.91	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		21.00000	15,000	19.91	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		883.00000	985,000	18.83	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		34.00000	24,000	18.83	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,310.00000	1,419,000	21.25	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		11.00000	8,000	21.25	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		589.00000	675,000	18.07	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		90.00000	64,000	18.07	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		837.00000	938,000	18.56	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		38.00000	27,000	18.56	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,262.00000	1,370,000	20.98	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	7.00	Put		13.00000	9,000	20.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,051.00000	2,162,000	25.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	1,000	25.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		480.00000	557,000	17.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		131.00000	96,000	17.94	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.39430	8.28560		18.70	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		797.00000	875,000	18.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		161.00000	131,000	18.34	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		762.00000	838,000	18.33	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		176.00000	144,000	18.33	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		833.00000	913,000	18.35	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		147.00000	119,000	18.35	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.42810	8.32160		18.92	1,685,620.00	200	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		575.00000	624,000	18.73	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		490.00000	432,000	18.73	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		552.00000	600,000	18.79	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		517.00000	458,000	18.79	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		599.00000	649,000	18.67	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		464.00000	407,000	18.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.46550	9.34170		17.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,415.00000	2,524,000	17.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		373.00000	359,000	17.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,375.00000	2,483,000	17.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		383.00000	368,000	17.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,455.00000	2,565,000	17.19	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	14/12/2015	Foreign Exchange Future	7.25	Put		363.00000	350,000	17.19	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.04780	8.00870		14.20	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		507.00000	535,000	13.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		48.00000	37,000	13.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		467.00000	494,000	13.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		58.00000	46,000	13.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		548.00000	578,000	13.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		39.00000	30,000	13.51	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.13650	8.09860		15.75	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		326.00000	339,000	15.75	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		377.00000	353,000	15.75	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		307.00000	320,000	15.92	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		408.00000	384,000	15.92	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		346.00000	361,000	15.64	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		347.00000	325,000	15.64	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.32950	0.35760			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.11490	0.10230			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.13790	0.14750			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.11130	0.11630			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.04540	0.04090			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.08250	0.07380			0.00	0	12,987.00

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				8.72590	8.72900		19.41	261,777.00	30	223.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call			355.00000	367,000	19.02	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put			226.00000	241,000	19.02	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call			331.00000	343,000	19.22	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put			252.00000	267,000	19.22	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call			381.00000	392,000	18.83	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put			202.00000	216,000	18.83	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.85750	8.86420		22.18	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call			450.00000	444,000	23.01	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put			686.00000	687,000	23.01	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call			434.00000	428,000	23.18	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put			720.00000	721,000	23.18	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call			467.00000	460,000	22.85	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put			653.00000	653,000	22.85	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				377.02000	377.15100			0.00	0	184.00
GOVI On	02/02/2012	GOVI	369.00	Call			81,510.00000	80,200,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI	369.00	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
GOVI	On	02/02/2012	GOVI	369.01	Call		81,410.00000	80,100,000		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		81,610.00000	80,300,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			382.40700	382.55100			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		5,510.00000	4,070,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		5,410.00000	3,970,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		5,610.00000	4,170,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			167.55800	167.42200			0.00	0	508.00
IGOV	On	03/05/2012	Index Future			169.95200	169.81900			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			454.43700	454.41300			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.59000	5.58000			0.00	0	101.00
JIBAR FOn		15/02/2012	Jibar Tradeable Future			5.59000	5.57000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.57000	5.56000			0.00	0	2,390.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.55000	5.54000			0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.55000	5.54000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.55000	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			5.70000	5.71000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			5.94000	5.96000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.21000	6.23000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.49000	6.51000			0.00	0	1,500.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.73000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	02/02/2012	JNOTE	7.75	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
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			6.39850	6.30570		14.37	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		181.00000	228,000	14.25	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		159.00000	113,000	14.25	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		176.00000	222,000	14.26	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		164.00000	117,000	14.26	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		186.00000	234,000	14.24	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Put		154.00000	109,000	14.24	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.44270	6.34980		17.35	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		321.00000	371,000	17.11	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		271.00000	228,000	17.11	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call		297.00000	345,000	17.19	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put		297.00000	252,000	17.19	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call		345.00000	398,000	17.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		245.00000	205,000	17.03	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			368.55500	368.83500			0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future			6.76600	6.75700		3.98	0.00	0	10,866.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,008.00000	5,976,000	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		6,175.00000	6,143,000	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		5,841.00000	5,809,000	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		310.00000	268,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,050.00000	1,040,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,754.00000	2,779,000	3.86	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		21.00000	14,000	3.86	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,275.00000	1,221,000	4.06	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		238.00000	216,000	4.06	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,907.00000	1,919,000	3.90	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	02/02/2012	Bond Future	6.25	Call		85.00000	65,000	3.90	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,310.00000	1,307,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		211.00000	176,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		440.00000	391,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		822.00000	805,000	3.96	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,697.00000	1,647,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		133.00000	115,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.85400	6.84300		4.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,650.00000	4,609,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		107.00000	102,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,796.00000	4,756,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		95.00000	92,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,506.00000	4,464,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		120.00000	115,000	4.53	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.92100	6.90800		4.44	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,861.00000	3,818,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		576.00000	573,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,975.00000	3,932,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		542.00000	539,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,745.00000	3,702,000	4.67	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		608.00000	605,000	4.67	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.99700	6.98100		4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,961.00000	1,925,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,908.00000	1,917,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,036.00000	2,000,000	4.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	7.05	Put		1,842.00000	1,851,000	4.47	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,889.00000	1,854,000	4.45	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,976.00000	1,986,000	4.45	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.52100	8.50200		15.03	0.00	0	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,150.00000	4,914,000	15.49	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		628.00000	569,000	15.49	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,507.00000	5,273,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		545.00000	488,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,802.00000	4,564,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		722.00000	661,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,564.00000	7,678,000	14.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		220.00000	157,000	14.61	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,171.00000	18,347,000	14.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		1.00000	0,000	14.47	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,384.00000	5,445,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		554.00000	437,000	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		34,372.00000	34,194,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		106,146.00000	105,969,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future			8.60700	8.58700		15.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,409.00000	6,225,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,712.00000	2,711,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,692.00000	6,506,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,559.00000	2,556,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,131.00000	5,949,000	15.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,873.00000	2,874,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.68500	8.66400		15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,877.00000	5,724,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,107.00000	5,143,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,116.00000	5,960,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,902.00000	4,935,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,649.00000	5,498,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,326.00000	5,364,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.76500	8.74200		15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,537.00000	6,388,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,466.00000	6,520,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,765.00000	6,613,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,255.00000	6,306,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,321.00000	6,174,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,693.00000	6,748,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.89101	218.89097			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		891.00000	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		841.00000	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		941.00000	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			246.68608	246.67007			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		9,670.00000	9,686,000		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		9,620.00000	9,636,000		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		9,720.00000	9,736,000		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			6.27800	6.26900		3.37	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,172.00000	5,148,000	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		5,299.00000	5,275,000	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		5,046.00000	5,021,000	3.61	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	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			6.33100	6.31900		3.47	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,529.00000	3,496,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		70.00000	67,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,639.00000	3,607,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		62.00000	60,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,419.00000	3,386,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		79.00000	75,000	3.70	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.35400	6.34000		3.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,916.00000	2,883,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		354.00000	352,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,003.00000	2,970,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		332.00000	331,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,828.00000	2,795,000	3.82	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		375.00000	373,000	3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.37300	6.35500		3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,614.00000	1,585,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,322.00000	1,329,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,671.00000	1,642,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,279.00000	1,286,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,560.00000	1,532,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,369.00000	1,377,000	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

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			186.60296	186.29305			162,531,178.16	871	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,293.00000	9,603,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,243.00000	9,553,000		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		9,343.00000	9,653,000		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			7.40600	7.39700		6.83	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,038.00000	5,995,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		4.00000	2,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,251.00000	6,209,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2.00000	2,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,824.00000	5,780,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		5.00000	2,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,296.00000	2,298,000	6.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		202.00000	162,000	6.68	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,416.00000	1,395,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		500.00000	437,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		782.00000	709,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,000.00000	968,000	6.79	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,674.00000	2,608,000	7.04	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		154.00000	129,000	7.04	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.49900	7.48900		7.31	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	8.75	Call		5,684.00000	5,630,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		274.00000	264,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,866.00000	5,813,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		249.00000	240,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,503.00000	5,449,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		301.00000	291,000	7.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.57900	7.56800		7.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,895.00000	4,841,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,031.00000	1,023,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,042.00000	4,988,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		975.00000	968,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,744.00000	4,691,000	7.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,082.00000	1,076,000	7.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.66600	7.65300		7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,968.00000	2,922,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,576.00000	2,582,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,079.00000	3,033,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,485.00000	2,492,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,863.00000	2,817,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,673.00000	2,679,000	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			7.69400	7.67500		8.90	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,764.00000	6,659,000	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	9.00	Put		10.00000	6,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,005.00000	6,902,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		7.00000	5,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,522.00000	6,417,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		12.00000	8,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,609.00000	2,644,000	8.72	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		316.00000	250,000	8.72	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		2,178.00000	2,048,000	9.04	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		467.00000	438,000	9.04	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		701.00000	602,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,637.00000	1,639,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.78700	7.76600		9.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,542.00000	5,429,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		637.00000	632,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,735.00000	5,622,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		589.00000	584,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,347.00000	5,234,000	9.68	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		684.00000	679,000	9.68	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.87000	7.84800		9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,754.00000	4,656,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,581.00000	1,592,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,919.00000	4,819,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,507.00000	1,517,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,592.00000	4,494,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,658.00000	1,669,000	9.39	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			7.95700	7.93200		9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,576.00000	3,491,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,251.00000	3,286,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,706.00000	3,619,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,143.00000	3,176,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,454.00000	3,370,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,368.00000	3,403,000	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			6.05300	6.04300		2.09	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,509.00000	3,490,000	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		3,596.00000	3,578,000	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		3,421.00000	3,403,000	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			6.10000	6.08600		2.26	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,278.00000	2,254,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		40.00000	39,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,351.00000	2,327,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		35.00000	34,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,205.00000	2,181,000	2.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.45	Put		45.00000	44,000	2.42	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.09800	6.08100		2.41	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,831.00000	1,807,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		240.00000	239,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,884.00000	1,860,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		226.00000	225,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,779.00000	1,755,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		255.00000	255,000	2.55	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.06700	6.04200		2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		927.00000	907,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		975.00000	984,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		958.00000	938,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		949.00000	958,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		898.00000	878,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,004.00000	1,012,000	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			7.93400	7.92500		9.00	0.00	0	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,873.00000	5,816,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		17.00000	11,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,130.00000	6,075,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		13.00000	9,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,615.00000	5,558,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		21.00000	15,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,455.00000	3,474,000	8.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	7.35	Call		127.00000	95,000	8.74	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,019.00000	2,004,000	8.86	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		445.00000	379,000	8.86	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		854.00000	769,000	8.94	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,280.00000	1,246,000	8.94	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,348.00000	3,271,000	9.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		158.00000	132,000	9.33	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.02800	8.01700		10.72	978,546.70	10	10.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,946.00000	4,868,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,016.00000	998,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,142.00000	5,064,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		951.00000	934,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,753.00000	4,674,000	11.16	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,084.00000	1,066,000	11.16	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.11300	8.10200		10.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,145.00000	5,078,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,759.00000	1,751,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,320.00000	5,253,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,679.00000	1,671,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,972.00000	4,906,000	10.95	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,842.00000	1,835,000	10.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.19600	8.18400		10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,901.00000	3,843,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,559.00000	3,564,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,040.00000	3,981,000	10.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.30	Put		3,440.00000	3,444,000	10.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,769.00000	3,712,000	10.49	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,686.00000	3,691,000	10.49	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			7.96600	7.95700		9.24	0.00	0	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,102.00000	6,042,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		15.00000	9,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,377.00000	6,318,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		11.00000	7,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,826.00000	5,765,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		19.00000	12,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,305.00000	3,325,000	8.99	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		149.00000	114,000	8.99	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,033.00000	2,020,000	9.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		450.00000	382,000	9.11	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		897.00000	808,000	9.20	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,245.00000	1,211,000	9.20	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,653.00000	3,575,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		127.00000	104,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.04900	8.03900		11.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,235.00000	6,157,000	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	9.00	Put		739.00000	720,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,453.00000	6,375,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		682.00000	664,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,014.00000	5,936,000	12.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		793.00000	775,000	12.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.12400	8.11300		11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,517.00000	5,445,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,912.00000	1,904,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,705.00000	5,632,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,825.00000	1,816,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,332.00000	5,260,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,004.00000	1,996,000	12.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.20100	8.18900		11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,039.00000	3,978,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,695.00000	3,701,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,190.00000	4,128,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,564.00000	3,570,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,896.00000	3,835,000	11.48	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,834.00000	3,841,000	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

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			8.88200	8.85800		20.22	0.00	0	2,916.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,467.00000	2,244,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,369.00000	1,334,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,699.00000	2,473,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,221.00000	1,182,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,247.00000	2,029,000	20.19	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,533.00000	1,502,000	20.19	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.95500	8.93000		20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,872.00000	3,709,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,335.00000	3,364,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,074.00000	3,909,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,157.00000	3,185,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,678.00000	3,518,000	20.78	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,524.00000	3,556,000	20.78	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.02200	8.99600		20.76	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,812.00000	5,651,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,916.00000	3,953,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,019.00000	5,856,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,759.00000	3,794,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,607.00000	5,448,000	20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,078.00000	4,117,000	20.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.09000	9.06300		20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,227.00000	5,086,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,704.00000	5,765,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,414.00000	5,270,000	20.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.05	Put		5,512.00000	5,571,000	20.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,051.00000	4,912,000	20.25	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,910.00000	5,973,000	20.25	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			139.97819	139.96885			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,969.00000	8,978,000		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		8,919.00000	8,928,000		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		9,019.00000	9,028,000		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			116.65801	116.76659			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,267.00000	6,158,000		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		6,217.00000	6,108,000		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		6,317.00000	6,208,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R212	On	02/02/2012	Bond Future			113.17236	113.16515			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,665.00000	4,672,000		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		4,615.00000	4,622,000		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		4,715.00000	4,722,000		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			8.89100	8.87200		18.24	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,444.00000	2,242,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,438.00000	1,387,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,678.00000	2,474,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,284.00000	1,231,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,223.00000	2,025,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,608.00000	1,560,000	18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.97000	8.95000		18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,925.00000	4,772,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,630.00000	2,633,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,153.00000	4,997,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,485.00000	2,485,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,702.00000	4,551,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,783.00000	2,788,000	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			9.04300	9.02200		18.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,805.00000	5,666,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,076.00000	4,099,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,016.00000	5,875,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		3,916.00000	3,936,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,598.00000	5,461,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,244.00000	4,268,000	18.92	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.11900	9.09700		18.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,159.00000	5,038,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,901.00000	5,946,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,339.00000	5,217,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,697.00000	5,742,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,982.00000	4,863,000	18.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,110.00000	6,158,000	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			1.29190	1.30010		21.96	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,137.00000	1,059,000	20.32	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		136.00000	140,000	20.32	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	19/03/2012	Foreign Exchange Future	1.25	Call		790.00000	720,000	20.83	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		289.00000	301,000	20.83	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,552.00000	1,470,000	19.80	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		51.00000	51,000	19.80	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.30570	1.31410		22.67	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,802.00000	1,724,000	20.57	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		161.00000	167,000	20.57	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,434.00000	1,363,000	21.13	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		293.00000	306,000	21.13	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,220.00000	2,138,000	20.15	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		79.00000	81,000	20.15	0.00	0	0.00

Total for Derivatives : **275,425,301.06** **24,990** **1,124,812.00**

i-Bonds

1BG4A	On 21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On 21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On 21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On 21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On 21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On 21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On 21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	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
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN0	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN0	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,200,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL143	On	20/12/2016			100.00000	100.00000				0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000				0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000				0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000				0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000				0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000				0.00	0	0.00
ADB03	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On 30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA0A	On 31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA0B	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1C	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1D	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1E	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1F	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1G	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1H	On 30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1I	On 30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA1J	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA1K	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP54LOn	07/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0202On	31/12/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,400,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			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			100,000,000,000.00	1,000,000	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			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
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204	On 20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207	On 21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208	On 30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000		2,400,000,000,000.00		24,000,000	12,000,000.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		26,500,000,000,000.00		265,000,000	77,829,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	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	16,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	54,917,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			69,375,000,000.00	7,500,000	251,931,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			10,000,000,000.00	1,000,000	169,044,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	39,458,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			0.00	0	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
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16 On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
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			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	1,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
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			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		11,200,000,000,000.00	112,000,000	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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA204 On 26/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205 On 02/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206 On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208 On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211 On 15/03/2012 Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
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	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
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	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,400,000.00
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		400,000,000,000.00		4,000,000	2,000,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,900,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN15On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 01/06/2015 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
NCLN6	On	30/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,100,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	100.00000			9,600,000,000,000.00	96,000,000	128,000,000.00
NRA018	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA019	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	100.00000			0.00	0	12,000,000.00
NRA023	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA028	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			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
PR2A1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.73000	6.72000		97,573,781,090,000.00	14,498,333,000	11,216,489,000.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.49000	8.47000		78,082,859,887,440.00	9,197,038,856	8,608,584,856.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			217.84345	217.80888		872,363,244,949.90	4,004,542	874,979,542.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.24500	2.24500			600,450,230,115.00	267,461,127	558,881,127.00
R201	On	21/12/2014	Spot Bond			6.25500	6.24500			12,531,267,000,000.00	2,003,400,000	2,454,763,000.00
R202	On	07/12/2033	Spot Bond			2.30000	2.31000			7,167,730,936,500.00	3,116,404,755	1,992,236,755.00
R203	On	15/09/2017	Spot Bond			7.37000	7.36000			52,995,459,000,000.00	7,190,700,000	4,692,327,000.00
R204	On	21/12/2018	Spot Bond			7.66000	7.64000			35,801,308,000,000.00	4,673,800,000	5,639,256,000.00
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			6.03000	6.02000			12,434,975,550,000.00	2,062,185,000	3,598,233,000.00
R207	On	15/01/2020	Spot Bond			7.90000	7.89000			43,687,160,291,000.00	5,530,020,290	8,448,012,260.00
R208	On	31/03/2021	Spot Bond			7.93500	7.92500			28,971,192,840,000.00	3,651,064,000	7,251,996,000.00
R209	On	31/03/2036	Spot Bond			8.85500	8.83000			105,389,881,135,000.00	11,901,737,000	11,857,235,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			884,155,567,680.00	382,751,328	892,200,428.00
R211	On	31/01/2017	Spot Bond			0.88000	0.86000			216,045,502,640.00	245,506,253	542,994,253.00
R212	On	31/01/2022	Spot Bond			2.19000	2.19000			575,825,992,170.00	262,934,243	854,878,243.00
R213	On	28/02/2031	Spot Bond			8.86000	8.84000			12,001,047,200,000.00	1,354,520,000	1,511,630,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			28,212,600,000,000.00	4,340,400,000	2,844,169,000.00
R221C	On	15/03/2012	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
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500				0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000				0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			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
SYN829	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000		1,500,000,000,000.00	15,000,000,000.00	15,000,000	15,000,000.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000		4,300,000,000,000.00	43,000,000,000.00	43,000,000	43,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN883	On	13/01/2012			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	2,900,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		196,400,000,000,000.00	1,964,000,000	1,006,300,000.00	
TN20	On	17/09/2020			100.00000	100.00000		28,900,000,000,000.00	289,000,000	263,900,000.00	
TN23	On	06/11/2023			100.00000	100.00000		9,200,000,000,000.00	92,000,000	99,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			15,600,000,000,000.00	156,000,000	174,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,200,000,000,000.00	32,000,000	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
UTR04	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
VOD004	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			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							827,677,478,467,495.00	73,786,760,394	79,263,496,464.00
Grand Total:							827,677,753,892,796.00	73,786,785,384	79,264,621,276.00