



Daily MTM Report

Daily summary for: 04/01/2012

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			8.21540	8.14350		21.37	78,678,885.80	9,577	232,343.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		1,124.00000	1,193,000	20.43	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		17.00000	14,000	20.43	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		1,076.00000	1,145,000	20.20	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		19.00000	16,000	20.20	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		1,172.00000	1,241,000	20.67	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		15.00000	12,000	20.67	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		1,158.00000	1,228,000	20.60	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		15.00000	13,000	20.60	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		1,016.00000	1,084,000	19.90	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		23.00000	19,000	19.90	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		923.00000	989,000	19.44	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		30.00000	24,000	19.44	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,352.00000	1,423,000	21.53	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		9.00000	8,000	21.53	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		969.00000	1,036,000	19.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		26.00000	21,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,401.00000	1,472,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		8.00000	7,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		668.00000	724,000	19.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		75.00000	59,000	19.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		410.00000	447,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		217.00000	182,000	20.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		789.00000	850,000	18.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		46.00000	35,000	18.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		263.00000	286,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		420.00000	371,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,450.00000	1,521,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		7.00000	6,000	22.00	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		247.00000	269,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		454.00000	404,000	22.15	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,303.00000	1,374,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		10.00000	9,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		385.00000	420,000	20.47	840,000.00	2,000	3,250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		242.00000	205,000	20.47	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,063.00000	1,132,000	20.13	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		20.00000	17,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,499.00000	1,570,000	22.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		6.00000	5,000	22.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		747.00000	807,000	18.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		54.00000	42,000	18.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		298.00000	325,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		355.00000	310,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		464.00000	506,000	19.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		171.00000	141,000	19.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,110.00000	1,180,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		17.00000	15,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,548.00000	1,620,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		5.00000	5,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		493.00000	538,000	19.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		150.00000	123,000	19.56	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		361.00000	394,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		268.00000	229,000	20.69	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		436.00000	476,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		193.00000	161,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		318.00000	347,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		325.00000	282,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		831.00000	896,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		38.00000	31,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		877.00000	943,000	19.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		34.00000	28,000	19.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,255.00000	1,325,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		12.00000	10,000	21.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		558.00000	609,000	19.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		115.00000	94,000	19.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		339.00000	370,000	20.92	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		296.00000	255,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		707.00000	765,000	18.95	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		64.00000	50,000	18.95	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,746.00000	1,818,000	23.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		3.00000	3,000	23.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,995.00000	2,067,000	25.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		2.00000	2,000	25.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		630.00000	685,000	19.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		87.00000	70,000	19.15	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		280.00000	305,000	21.63	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		387.00000	340,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,945.00000	2,017,000	25.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	2,000	25.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,206.00000	1,276,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		13.00000	11,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		524.00000	573,000	19.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		131.00000	108,000	19.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		232.00000	252,000	22.40	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		489.00000	437,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,697.00000	1,768,000	23.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		4.00000	3,000	23.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		593.00000	646,000	19.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		100.00000	81,000	19.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,597.00000	1,669,000	22.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		4.00000	4,000	22.70	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		1,647.00000	1,719,000	23.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		4.00000	4,000	23.04	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,796.00000	1,868,000	24.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		3.00000	3,000	24.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,045.00000	2,117,000	25.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		2.00000	2,000	25.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		218.00000	237,000	22.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		525.00000	472,000	22.66	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		205.00000	222,000	22.92	1,776,000.00	8,000	4,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		562.00000	507,000	22.92	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		144.00000	154,000	24.51	0.00	0	4,853.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		801.00000	739,000	24.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		972.00000	908,000	25.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		115.00000	123,000	25.59	246,000.00	2,000	2,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		182.00000	196,000	23.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		639.00000	581,000	23.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		171.00000	185,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		678.00000	620,000	23.70	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		759.00000	699,000	24.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		152.00000	164,000	24.24	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		719.00000	659,000	23.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		162.00000	174,000	23.97	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,195.00000	1,129,000	26.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		88.00000	94,000	26.94	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,426.00000	1,358,000	28.28	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		69.00000	73,000	28.28	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.32000	8.24760		22.39	2,704,000.00	325	26,738.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,089.00000	1,149,000	19.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		91.00000	79,000	19.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,048.00000	1,107,000	19.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		100.00000	87,000	19.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,130.00000	1,191,000	19.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		82.00000	71,000	19.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		562.00000	593,000	21.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		414.00000	373,000	21.52	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		29.00000	25,000	19.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,527.00000	1,595,000	19.84	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		416.00000	438,000	23.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		668.00000	618,000	23.13	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		373.00000	391,000	23.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		775.00000	721,000	23.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		347.00000	363,000	24.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		849.00000	793,000	24.05	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.42130	8.34620		22.88	0.00	0	6,256.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,276.00000	1,337,000	19.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		130.00000	116,000	19.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,238.00000	1,297,000	19.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		142.00000	126,000	19.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,315.00000	1,377,000	19.52	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		119.00000	106,000	19.52	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		154.00000	137,000	19.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,200.00000	1,258,000	19.62	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,180.00000	1,121,000	25.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		426.00000	442,000	25.01	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		832.00000	869,000	20.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		386.00000	348,000	20.93	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		559.00000	583,000	23.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		813.00000	762,000	23.49	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,258.00000	1,198,000	25.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		404.00000	419,000	25.31	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		954.00000	899,000	24.10	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		500.00000	520,000	24.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.51910	8.44050		23.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,087.00000	1,132,000	20.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		347.00000	313,000	20.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,061.00000	1,104,000	20.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		371.00000	335,000	20.59	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,114.00000	1,160,000	20.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		324.00000	291,000	20.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		501.00000	458,000	21.47	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		941.00000	977,000	21.47	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,227.00000	1,170,000	24.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		567.00000	589,000	24.90	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.60130	8.52230		23.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,105.00000	1,141,000	21.39	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		533.00000	490,000	21.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,083.00000	1,118,000	21.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		561.00000	517,000	21.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,127.00000	1,165,000	21.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		505.00000	464,000	21.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,278.00000	1,224,000	24.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		700.00000	725,000	24.71	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,041.00000	1,074,000	21.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		619.00000	573,000	21.91	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.81560	8.73860		23.84	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		1,080.00000	1,109,000	24.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,319.00000	1,271,000	24.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		1,064.00000	1,093,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,353.00000	1,305,000	24.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,096.00000	1,126,000	24.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,285.00000	1,238,000	24.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.31860	9.24660		24.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,817.00000	1,838,000	22.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,070.00000	1,019,000	22.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,799.00000	1,821,000	23.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,102.00000	1,052,000	23.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,837.00000	1,856,000	22.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,040.00000	987,000	22.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		767.00000	720,000	21.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,014.00000	2,039,000	21.65	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			10.44540	10.37340		25.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,528.00000	2,553,000	24.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,355.00000	1,308,000	24.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,509.00000	2,536,000	24.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,386.00000	1,341,000	24.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,546.00000	2,572,000	24.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,323.00000	1,277,000	24.12	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.21540	8.14350		21.37	0.00	0	801.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			66,784.00000	72,441,000	19.05	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			7,434.00000	5,901,000	19.05	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			62,996.00000	68,464,000	19.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			8,646.00000	6,924,000	19.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			70,696.00000	76,532,000	18.95	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			6,346.00000	4,992,000	18.95	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			35,486.00000	30,948,000	21.37	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			29,836.00000	32,488,000	21.37	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.32000	8.24760		22.39	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			46,609.00000	49,096,000	22.58	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			56,849.00000	52,096,000	22.58	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			44,879.00000	47,245,000	22.76	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			60,119.00000	55,245,000	22.76	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			48,415.00000	51,027,000	22.39	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			53,655.00000	49,027,000	22.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.83380	12.68790		16.85	25,667.60	2	10,613.00

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		1,272.00000	1,414,000	17.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		34.00000	30,000	17.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,226.00000	1,366,000	16.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		38.00000	32,000	16.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,319.00000	1,462,000	17.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		31.00000	28,000	17.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,181.00000	1,318,000	16.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		43.00000	34,000	16.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		879.00000	1,004,000	16.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		91.00000	70,000	16.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,707.00000	1,851,000	19.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		19.00000	17,000	19.40	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		962.00000	1,091,000	16.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		74.00000	57,000	16.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		594.00000	688,000	15.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		206.00000	154,000	15.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,367.00000	1,510,000	17.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		29.00000	26,000	17.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,804.00000	1,949,000	19.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		16.00000	15,000	19.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,048.00000	1,181,000	16.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		60.00000	47,000	16.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,609.00000	1,753,000	18.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		21.00000	19,000	18.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		799.00000	919,000	15.96	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		111.00000	85,000	15.96	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		839.00000	961,000	16.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		101.00000	77,000	16.04	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		455.00000	533,000	16.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		317.00000	249,000	16.29	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		490.00000	399,000	16.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		328.00000	383,000	16.85	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,015.00000	895,000	18.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		153.00000	179,000	18.83	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.98370	12.83710		19.02	259,674.00	20	2,980.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,204.00000	1,313,000	17.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		217.00000	179,000	17.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,169.00000	1,276,000	17.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		232.00000	192,000	17.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,239.00000	1,351,000	17.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		202.00000	167,000	17.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.12820	12.97710		19.75	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		720.00000	753,000	20.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,193.00000	1,075,000	20.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		704.00000	736,000	20.44	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,227.00000	1,108,000	20.44	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		736.00000	770,000	20.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,159.00000	1,042,000	20.27	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10720	0.10630		18.16	964.80	9	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		1,638.00000	1,727,000	19.38	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		8.00000	7,000	19.38	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		746.00000	815,000	18.16	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		116.00000	95,000	18.16	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,632.00000	2,722,000	24.92	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		2.00000	2,000	24.92	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10870	0.10790		20.39	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		657.00000	685,000	22.30	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		667.00000	615,000	22.30	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		369.00000	380,000	24.84	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,379.00000	1,310,000	24.84	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,195.00000	1,251,000	20.23	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		205.00000	181,000	20.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.65140	10.61900		16.42	777,552.20	73	21,377.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		626.00000	649,000	15.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		107.00000	98,000	15.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		590.00000	613,000	15.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		121.00000	112,000	15.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		663.00000	689,000	15.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		94.00000	88,000	15.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,579.00000	1,611,000	19.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		10.00000	10,000	19.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		522.00000	543,000	15.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		153.00000	142,000	15.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		871.00000	900,000	16.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		52.00000	49,000	16.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,628.00000	1,660,000	19.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		9.00000	9,000	19.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		785.00000	813,000	16.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		66.00000	62,000	16.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		325.00000	341,000	16.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		306.00000	290,000	16.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		267.00000	278,000	16.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		398.00000	377,000	16.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		490.00000	511,000	16.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		171.00000	160,000	16.00	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		168.00000	175,000	18.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		649.00000	624,000	18.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		103.00000	106,000	19.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		984.00000	955,000	19.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		219.00000	228,000	17.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		500.00000	477,000	17.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		78.00000	80,000	20.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,209.00000	1,179,000	20.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		205.00000	213,000	17.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		536.00000	512,000	17.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,096.00000	1,127,000	16.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		27.00000	26,000	16.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		131.00000	135,000	18.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		812.00000	784,000	18.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		250.00000	260,000	16.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		431.00000	409,000	16.96	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		573.00000	548,000	17.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		192.00000	199,000	17.68	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,073.00000	1,044,000	20.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		92.00000	95,000	20.06	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.79890	10.76740		18.53	1,015,096.60	94	14,099.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		710.00000	728,000	17.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		343.00000	329,000	17.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		684.00000	701,000	17.77	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		367.00000	352,000	17.77	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		737.00000	755,000	17.55	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		320.00000	306,000	17.55	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.94670	10.91220		19.25	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		786.00000	769,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		599.00000	548,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		761.00000	779,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		624.00000	608,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		776.00000	795,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		539.00000	524,000	18.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.37280	11.33560		20.16	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		1,214.00000	1,229,000	20.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,371.00000	1,349,000	20.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		1,198.00000	1,211,000	20.39	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		1,405.00000	1,381,000	20.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		1,231.00000	1,247,000	20.27	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,338.00000	1,317,000	20.27	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			409.69400	413.04600			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			415.55100	418.94700			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			372.87100	375.75000			0.00	0	1,038.00
ALBI	On	03/05/2012	Index Future			378.20200	381.11900			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.42800	8.36100		17.90	463,540.00	55	28,248.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,128.00000	1,192,000	19.89	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		17.00000	14,000	19.89	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,080.00000	1,144,000	19.62	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		19.00000	16,000	19.62	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,176.00000	1,240,000	20.16	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		15.00000	12,000	20.16	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		985.00000	1,048,000	19.07	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		24.00000	20,000	19.07	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,419.00000	1,485,000	21.52	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		8.00000	7,000	21.52	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		675.00000	731,000	18.09	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		64.00000	53,000	18.09	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		938.00000	1,000,000	18.80	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		27.00000	22,000	18.80	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,370.00000	1,436,000	21.25	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		9.00000	8,000	21.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,162.00000	2,229,000	26.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	1,000	26.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		557.00000	609,000	17.96	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		96.00000	81,000	17.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.46000	8.39430		18.67	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		875.00000	927,000	18.36	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		131.00000	117,000	18.36	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		838.00000	888,000	18.35	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		144.00000	128,000	18.35	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		913.00000	966,000	18.37	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		119.00000	106,000	18.37	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.49630	8.42810		18.94	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		624.00000	662,000	18.63	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		432.00000	402,000	18.63	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		600.00000	636,000	18.69	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		458.00000	426,000	18.69	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		649.00000	688,000	18.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		407.00000	378,000	18.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.48770	9.46550		17.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,524.00000	2,548,000	17.23	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		359.00000	360,000	17.23	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,483.00000	2,507,000	17.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		368.00000	369,000	17.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,565.00000	2,589,000	17.33	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		350.00000	351,000	17.33	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.11220	8.04780		14.45	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		535.00000	593,000	13.82	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		37.00000	31,000	13.82	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		494.00000	550,000	13.82	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		46.00000	38,000	13.82	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		578.00000	637,000	13.82	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		30.00000	25,000	13.82	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.20040	8.13650		15.72	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		339.00000	369,000	15.61	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		353.00000	319,000	15.61	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		320.00000	347,000	15.72	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		384.00000	347,000	15.72	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		361.00000	392,000	15.51	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		325.00000	292,000	15.51	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.35640	0.32950			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.09730	0.11490			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.16060	0.13790			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.12450	0.11130			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.03100	0.04540			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.06610	0.08250			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				8.75050	8.72590		18.97	0.00	0	223.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call			367.00000	370,000	18.39	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put			241.00000	220,000	18.39	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call			343.00000	345,000	18.58	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put			267.00000	245,000	18.58	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call			392.00000	396,000	18.19	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put			216.00000	196,000	18.19	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.88320	8.85750		22.18	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call			444.00000	451,000	22.85	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put			687.00000	668,000	22.85	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call			428.00000	434,000	23.02	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put			721.00000	701,000	23.02	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call			460.00000	467,000	22.68	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put			653.00000	634,000	22.68	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				374.29100	377.02000			0.00	0	184.00
GOVI On	02/02/2012	GOVI	369.00	Call			80,200.00000	52,910,000		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		80,100.00000	52,810,000		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		80,300.00000	53,010,000		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			379.64300	382.40700			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		4,070.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	23,570,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		3,970.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	23,670,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		4,170.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	23,470,000		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			167.51800	167.55800			0.00	0	508.00
IGOV	On	03/05/2012	Index Future			169.91300	169.95200			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			454.66100	454.43700			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			5.60000	5.59000			0.00	0	101.00
JIBAR FOn		15/02/2012	Jibar Tradeable Future			5.61000	5.59000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.60000	5.57000			0.00	0	2,390.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.59000	5.55000			0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.59000	5.55000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.61000	5.55000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.71000	5.60000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.85000	5.70000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.09000	5.94000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.36000	6.21000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.64000	6.49000			0.00	0	1,500.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.89000	6.73000			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	6.39850		14.19	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		228.00000	227,000	14.20	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		113.00000	112,000	14.20	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		222.00000	221,000	14.20	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		117.00000	116,000	14.20	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		234.00000	233,000	14.20	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Put		109.00000	108,000	14.20	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.44270	6.44270		17.11	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		371.00000	368,000	16.98	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		228.00000	225,000	16.98	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call		345.00000	341,000	17.02	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put		252.00000	248,000	17.02	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call		398.00000	395,000	16.93	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		205.00000	202,000	16.93	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			364.95400	368.55500			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			6.87600	6.76600		3.98	0.00	0	10,866.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,976.00000	5,586,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	1,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,143.00000	5,752,000	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		5,809.00000	5,419,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	1,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		268.00000	163,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,040.00000	1,325,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,779.00000	3,162,000	3.86	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		14.00000	6,000	3.86	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,221.00000	934,000	4.06	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		216.00000	319,000	4.06	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,919.00000	2,277,000	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		65.00000	32,000	3.90	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,307.00000	1,622,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		176.00000	100,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		391.00000	251,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		805.00000	1,055,000	3.96	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,647.00000	1,321,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		115.00000	180,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.97400	6.85400		4.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,609.00000	4,243,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		102.00000	132,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,756.00000	4,387,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		92.00000	119,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,464.00000	4,101,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		115.00000	148,000	4.53	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.05300	6.92100		4.44	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,818.00000	3,506,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		573.00000	664,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,932.00000	3,616,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		539.00000	626,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,702.00000	3,394,000	4.67	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		605.00000	700,000	4.67	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.14300	6.99700		4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,925.00000	1,720,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,917.00000	2,121,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,000.00000	1,791,000	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		1,851.00000	2,052,000	4.47	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,854.00000	1,654,000	4.45	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,986.00000	2,196,000	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			8.64500	8.52100		15.03	0.00	0	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,914.00000	3,996,000	15.49	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		569.00000	799,000	15.49	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,273.00000	4,328,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		488.00000	691,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,564.00000	3,674,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		661.00000	919,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,678.00000	8,752,000	14.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		157.00000	83,000	14.61	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,347.00000	19,495,000	14.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	14.47	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,445.00000	6,415,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		437.00000	259,000	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		34,194.00000	33,046,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,969.00000	104,821,000	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			8.73400	8.60700		15.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,225.00000	5,486,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,711.00000	3,125,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,506.00000	5,749,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,556.00000	2,952,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,949.00000	5,228,000	15.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,874.00000	3,305,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.81800	8.68500		15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,724.00000	5,092,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,143.00000	5,695,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,960.00000	5,312,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,935.00000	5,471,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,498.00000	4,881,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,364.00000	5,931,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.90100	8.76500		15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,388.00000	5,772,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,520.00000	7,092,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,613.00000	5,984,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,306.00000	6,865,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,174.00000	5,571,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,748.00000	7,333,000	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			218.89659	218.89101			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		891.00000	897,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		841.00000	847,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		941.00000	947,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			246.74065	246.68608			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		9,686.00000	9,741,000		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		9,636.00000	9,691,000		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		9,736.00000	9,791,000		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			6.38500	6.27800		3.37	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,148.00000	4,861,000	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		5,275.00000	4,987,000	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		5,021.00000	4,734,000	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			6.44800	6.33100		3.47	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,496.00000	3,228,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		67.00000	87,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,607.00000	3,336,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		60.00000	77,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,386.00000	3,120,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		75.00000	98,000	3.70	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.48600	6.35400		3.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,883.00000	2,649,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		352.00000	414,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,970.00000	2,732,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		331.00000	388,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,795.00000	2,564,000	3.82	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		373.00000	438,000	3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.52100	6.37300		3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,585.00000	1,428,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,329.00000	1,470,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,642.00000	1,482,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,286.00000	1,424,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,532.00000	1,378,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,377.00000	1,521,000	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			186.64500	186.60296			0.00	0	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,603.00000	9,645,000		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		9,553.00000	9,595,000		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		9,653.00000	9,695,000		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			7.54000	7.40600		6.83	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,995.00000	5,379,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2.00000	4,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,209.00000	5,593,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2.00000	3,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,780.00000	5,166,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2.00000	6,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,298.00000	2,835,000	6.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		162.00000	82,000	6.68	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,395.00000	1,833,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		437.00000	257,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		709.00000	451,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		968.00000	1,328,000	6.79	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,608.00000	2,076,000	7.04	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		129.00000	215,000	7.04	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.64100	7.49900		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		5,630.00000	5,079,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		264.00000	340,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,813.00000	5,256,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		240.00000	310,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,449.00000	4,904,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		291.00000	373,000	7.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.73000	7.57900		7.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,841.00000	4,374,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,023.00000	1,194,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,988.00000	4,514,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		968.00000	1,132,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,691.00000	4,231,000	7.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,076.00000	1,254,000	7.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.82600	7.66600		7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,922.00000	2,585,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,582.00000	2,891,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,033.00000	2,689,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,492.00000	2,794,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,817.00000	2,488,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,679.00000	2,996,000	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			7.82800	7.69400		8.90	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,659.00000	5,956,000	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		6.00000	11,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,902.00000	6,197,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		5.00000	9,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,417.00000	5,715,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		8.00000	15,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,644.00000	3,240,000	8.72	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		250.00000	137,000	8.72	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		2,048.00000	1,544,000	9.04	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		438.00000	643,000	9.04	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		602.00000	375,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,639.00000	2,121,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.92800	7.78700		9.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,429.00000	4,852,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		632.00000	776,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,622.00000	5,036,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		584.00000	719,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,234.00000	4,665,000	9.68	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		679.00000	831,000	9.68	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.01800	7.87000		9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,656.00000	4,167,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,592.00000	1,833,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,819.00000	4,322,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,517.00000	1,750,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,494.00000	4,014,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,669.00000	1,919,000	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			8.11200	7.95700		9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,491.00000	3,110,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,286.00000	3,642,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,619.00000	3,230,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,176.00000	3,524,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,370.00000	2,997,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,403.00000	3,768,000	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			6.16100	6.05300		2.09	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,490.00000	3,293,000	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		3,578.00000	3,380,000	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		3,403.00000	3,205,000	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			6.22400	6.10000		2.26	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,254.00000	2,068,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		39.00000	52,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,327.00000	2,140,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		34.00000	46,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,181.00000	1,997,000	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		44.00000	59,000	2.42	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.24700	6.09800		2.41	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,807.00000	1,647,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		239.00000	284,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,860.00000	1,698,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		225.00000	268,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,755.00000	1,597,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		255.00000	301,000	2.55	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.24700	6.06700		2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		907.00000	807,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		984.00000	1,090,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		938.00000	836,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		958.00000	1,062,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		878.00000	781,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,012.00000	1,122,000	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			8.05800	7.93400		9.00	0.00	0	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,816.00000	5,127,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		11.00000	21,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,075.00000	5,383,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		9.00000	15,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,558.00000	4,871,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		15.00000	27,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,474.00000	4,123,000	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		95.00000	45,000	8.74	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,004.00000	2,542,000	8.86	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		379.00000	218,000	8.86	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		769.00000	492,000	8.94	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,246.00000	1,668,000	8.94	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,271.00000	2,655,000	9.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		132.00000	215,000	9.33	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.15600	8.02800		10.72	0.00	0	10.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,868.00000	4,350,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		998.00000	1,181,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,064.00000	4,537,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		934.00000	1,107,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,674.00000	4,166,000	11.16	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,066.00000	1,259,000	11.16	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.24800	8.11300		10.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,078.00000	4,596,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,751.00000	1,986,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,253.00000	4,762,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,671.00000	1,898,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,906.00000	4,432,000	10.95	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,835.00000	2,078,000	10.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.33700	8.19600		10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,843.00000	3,462,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,564.00000	3,910,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,981.00000	3,592,000	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		3,444.00000	3,782,000	10.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,712.00000	3,339,000	10.49	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,691.00000	4,046,000	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			8.10000	7.96600		9.24	0.00	0	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,042.00000	5,241,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		9.00000	20,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,318.00000	5,515,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		7.00000	15,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,765.00000	4,967,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		12.00000	26,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,325.00000	4,071,000	8.99	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		114.00000	49,000	8.99	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,020.00000	2,650,000	9.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		382.00000	201,000	9.11	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		808.00000	487,000	9.20	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,211.00000	1,701,000	9.20	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,575.00000	2,847,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		104.00000	188,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.18800	8.04900		11.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,157.00000	5,498,000	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		720.00000	882,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,375.00000	5,707,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		664.00000	817,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,936.00000	5,287,000	12.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		775.00000	947,000	12.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.26900	8.12400		11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,445.00000	4,885,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,904.00000	2,180,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,632.00000	5,063,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,816.00000	2,083,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,260.00000	4,710,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,996.00000	2,281,000	12.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.35200	8.20100		11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,978.00000	3,534,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,701.00000	4,106,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,128.00000	3,675,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,570.00000	3,966,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,835.00000	3,402,000	11.48	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,841.00000	4,256,000	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			9.02100	8.88200		20.22	0.00	0	2,916.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,244.00000	1,631,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,334.00000	1,791,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,473.00000	1,823,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,182.00000	1,603,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,029.00000	1,453,000	20.19	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,502.00000	1,997,000	20.19	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.09800	8.95500		20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,709.00000	3,136,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,364.00000	3,878,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,909.00000	3,316,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,185.00000	3,678,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,518.00000	2,964,000	20.78	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,556.00000	4,089,000	20.78	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.16900	9.02200		20.76	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,651.00000	5,011,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,953.00000	4,415,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,856.00000	5,203,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,794.00000	4,243,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,448.00000	4,822,000	20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,117.00000	4,593,000	20.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.24100	9.09000		20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,086.00000	4,518,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,765.00000	6,315,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,270.00000	4,690,000	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		5,571.00000	6,108,000	20.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,912.00000	4,357,000	20.25	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,973.00000	6,536,000	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			140.00987	139.97819			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,978.00000	9,010,000		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		8,928.00000	8,960,000		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		9,028.00000	9,060,000		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			116.67091	116.65801			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,158.00000	6,171,000		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		6,108.00000	6,121,000		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		6,208.00000	6,221,000		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			113.19706	113.17236			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,672.00000	4,697,000		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		4,622.00000	4,647,000		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		4,722.00000	4,747,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.02500	8.89100		18.24	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,242.00000	1,646,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,387.00000	1,840,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,474.00000	1,841,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,231.00000	1,647,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,025.00000	1,466,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,560.00000	2,051,000	18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.10800	8.97000		18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,772.00000	4,127,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,633.00000	3,053,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,997.00000	4,335,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,485.00000	2,888,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,551.00000	3,923,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,788.00000	3,225,000	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			9.18400	9.04300		18.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,666.00000	5,052,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,099.00000	4,557,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,875.00000	5,247,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		3,936.00000	4,381,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,461.00000	4,859,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,268.00000	4,739,000	18.92	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.26400	9.11900		18.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,038.00000	4,496,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,946.00000	6,491,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,217.00000	4,662,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,742.00000	6,274,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,863.00000	4,333,000	18.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,158.00000	6,714,000	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			1.30190	1.29190		21.67	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,059.00000	1,134,000	20.07	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		140.00000	115,000	20.07	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		720.00000	779,000	20.58	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		301.00000	260,000	20.58	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,470.00000	1,559,000	19.55	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		51.00000	40,000	19.55	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.31650	1.30570		22.31	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,724.00000	1,809,000	20.35	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		167.00000	144,000	20.35	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,363.00000	1,435,000	20.84	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		306.00000	270,000	20.84	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,138.00000	2,234,000	19.98	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		81.00000	69,000	19.98	0.00	0	0.00

Total for Derivatives :									86,787,381.00	22,155	1,126,922.00
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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			28,000,000,000.00	280,000	14,320,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			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
ABLI02	On	08/05/2014			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
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
ABN23	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
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			55,200,000,000.00	552,000	7,236,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			6,300,000,000.00	63,000	17,137,000.00
ABS6	On	01/06/2020	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
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	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		8,800,000,000.00		88,000	8,512,000.00
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		2,700,000,000.00		27,000	13,973,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	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
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			1,076,500,000.00	10,765,000	8,295,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00
BLG1A ⁴	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A ⁵	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A ⁶	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	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			6,200,000,000.00	62,000	3,938,000.00
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			40,000,000,000.00	400,000	200,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			84,200,000,000.00	842,000	13,158,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 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
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
CLN159	On	14/02/2015			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
CLN161On	18/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN176On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN177On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN218On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225 On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
CLN229 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN90	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
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
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			4,300,000,000.00	43,000	2,057,000.00
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			35,500,000,000,000.00	355,000,000	355,000,000.00
DENG2	On	05/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			23,100,000,000.00	231,000	77,598,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			6,200,000,000.00	62,000	123,166,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			267,000,000,000.00	2,670,000	54,917,000.00
ES18	On	20/04/2018			9.25000	9.25000			32,578,500,000.00	3,522,000	249,400,000.00
ES23	On	25/01/2023			10.00000	10.00000			64,000,000,000.00	6,400,000	169,044,000.00
ES26	On	02/04/2026			7.85000	7.85000			41,283,150,000.00	5,259,000	39,200,000.00
ES33	On	15/09/2033			7.50000	7.50000			3,345,000,000.00	446,000	214,000,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		17,500,000,000.00		175,000	4,625,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	20,000,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00

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
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
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		229,057,000,000.00		2,290,570	2,290,570.00
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		264,787,800,000.00		2,647,878	2,647,878.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			3,500,000,000.00	35,000	1,465,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			613,100,000,000.00	6,131,000	3,331,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			76,000,000,000.00	760,000	760,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT01	On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
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		18,400,000,000.00		184,000	28,441,000.00
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		5,700,000,000.00		57,000	16,968,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		500,000,000,000.00	5,000,000,000.00	5,000,000	5,000,000.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,500,000,000.00	25,000	25,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			14,700,000,000.00	147,000	28,953,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			39,000,000,000.00	390,000	130,000.00
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			60,000,000,000.00	600,000	300,000.00
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			1,000,000,000,000.00	10,000,000	10,000,000.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		100,000,000,000.00		1,000,000	1,000,000.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			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
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012			100.00000	100.00000		200,000,000.00	2,000,000.00	2,000,000	1,000,000.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		21,700,000,000.00		217,000	2,083,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000		6,800,000,000.00		68,000	3,732,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		18,900,000,000.00		189,000	8,211,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		6,000,000,000.00		60,000	5,940,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,900,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			21,700,000,000.00	217,000	9,283,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	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
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			13,700,000,000.00	137,000	3,963,000.00
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			200,000,000,000.00	2,000,000	1,000,000.00
NILB10	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
NMP20iOn 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1iOn 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1iOn 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1iOn 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1iOn 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/05/2012 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
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,512,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	128,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			8,300,000,000.00	83,000	12,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	9,300,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		304,550,200,000.00		3,045,502	29,494,251.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1	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
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.84000	6.73000		58,666,330,284,480.00	8,576,948,872	11,513,729,060.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.61500	8.49000		36,619,823,540,540.00	4,250,704,996	8,730,719,854.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			217.94716	217.84345		296,626,084,760.00	1,361,000	875,904,542.00	
R197	On	07/12/2023	Spot Bond			2.24500	2.24500		167,813,750,000.00	74,750,000	554,881,127.00	
R201	On	21/12/2014	Spot Bond			6.36000	6.25500		18,403,528,445,280.00	2,893,636,548	2,349,377,000.00	
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		417,887,000,000.00	181,690,000	2,080,031,755.00	
R203	On	15/09/2017	Spot Bond			7.50500	7.37000		35,970,556,895,000.00	4,792,879,000	4,620,114,000.00	
R204	On	21/12/2018	Spot Bond			7.79500	7.66000		32,575,028,090,420.00	4,178,964,476	5,843,214,186.00	
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			6.13500	6.03000		61,214,130,842,130.00	9,977,853,438	3,546,873,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			8.02500	7.90000			13,923,403,890,000.00	1,735,003,600	6,630,442,345.00
R208	On	31/03/2021	Spot Bond			8.07000	7.93500			11,517,435,453,420.00	1,427,191,506	7,328,514,753.00
R209	On	31/03/2036	Spot Bond			8.99500	8.85500			23,611,299,320,000.00	2,624,936,000	11,300,475,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			4,693,150,770.00	2,031,667	892,200,428.00
R211	On	31/01/2017	Spot Bond			0.88000	0.88000			4,242,939,360.00	4,821,522	519,845,775.00
R212	On	31/01/2022	Spot Bond			2.19000	2.19000			9,811,959,930.00	4,480,347	854,878,243.00
R213	On	28/02/2031	Spot Bond			8.99500	8.86000			5,106,461,500,000.00	567,700,000	1,183,430,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			3,373,207,500,000.00	518,955,000	2,814,674,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA060	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		32,000,000,000.00		4,000,000	2,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			7,700,000,000.00	77,000	17,223,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			12,300,000,000.00	123,000	2,477,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			5,000,000,000.00	50,000	6,750,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			8,100,000,000.00	81,000	81,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			6,600,000,000.00	66,000	2,434,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			40,600,000,000.00	406,000	406,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN829	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SYN883	On	13/01/2012			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000		13,000,000,000,000.00	130,000,000	65,000,000.00	
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			8,300,000,000.00	83,000	2,900,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			23,700,000,000.00	237,000	1,006,063,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			19,000,000,000.00	190,000	263,710,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	174,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			28,000,000,000.00	280,000	24,220,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	25,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			6,700,000,000.00	67,000	62,154,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	129,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							356,475,882,296,090.00	42,377,738,922	77,452,889,767.00
Grand Total:							356,475,969,083,471.00	42,377,761,077	77,454,016,689.00