



Daily MTM Report

Daily summary for: 06/01/2012

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			8.25720	8.28410		21.09	51,153,354.00	6,195	235,454.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		1,259.00000	1,232,000	20.28	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		11.00000	11,000	20.28	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		1,211.00000	1,184,000	20.04	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		13.00000	13,000	20.04	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		1,308.00000	1,281,000	20.52	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		10.00000	10,000	20.52	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		1,294.00000	1,267,000	20.46	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		10.00000	10,000	20.46	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		1,149.00000	1,122,000	19.74	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		15.00000	15,000	19.74	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		1,054.00000	1,026,000	19.26	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		20.00000	19,000	19.26	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,490.00000	1,463,000	21.41	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		6.00000	6,000	21.41	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		1,101.00000	1,074,000	19.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		17.00000	17,000	19.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,539.00000	1,512,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		5.00000	5,000	21.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		781.00000	754,000	18.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		47.00000	47,000	18.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		488.00000	464,000	19.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		154.00000	157,000	19.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		913.00000	885,000	18.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		29.00000	28,000	18.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		314.00000	294,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		330.00000	337,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,589.00000	1,561,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		5.00000	4,000	21.89	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		295.00000	276,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		361.00000	369,000	21.62	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,441.00000	1,414,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		7.00000	7,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		459.00000	435,000	19.90	0.00	0	3,250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		175.00000	178,000	19.90	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,197.00000	1,170,000	19.98	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		13.00000	13,000	19.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,638.00000	1,611,000	22.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		4.00000	4,000	22.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		867.00000	839,000	18.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		33.00000	32,000	18.31	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		357.00000	335,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		273.00000	278,000	20.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		551.00000	526,000	19.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		117.00000	119,000	19.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,246.00000	1,218,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		12.00000	11,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,687.00000	1,660,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		3.00000	3,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		587.00000	560,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		103.00000	103,000	19.07	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		431.00000	408,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		197.00000	201,000	20.14	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		519.00000	494,000	19.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		135.00000	137,000	19.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		380.00000	358,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		246.00000	251,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		959.00000	932,000	18.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		25.00000	25,000	18.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,006.00000	979,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		22.00000	22,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,392.00000	1,365,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		8.00000	8,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		661.00000	634,000	18.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		77.00000	77,000	18.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		405.00000	382,000	20.37	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		221.00000	225,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		823.00000	796,000	18.42	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		39.00000	39,000	18.42	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,886.00000	1,859,000	23.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		2.00000	2,000	23.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,135.00000	2,108,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	1,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		740.00000	713,000	18.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		56.00000	56,000	18.64	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		335.00000	314,000	21.09	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		301.00000	307,000	21.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,086.00000	2,059,000	25.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	2,000	25.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,343.00000	1,316,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		9.00000	9,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		623.00000	597,000	18.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		89.00000	90,000	18.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		277.00000	259,000	21.89	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		393.00000	402,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,837.00000	1,810,000	23.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		3.00000	3,000	23.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		700.00000	673,000	18.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		66.00000	66,000	18.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,737.00000	1,710,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		3.00000	3,000	22.71	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		1,787.00000	1,760,000	23.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		3.00000	3,000	23.05	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,936.00000	1,909,000	24.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		2.00000	2,000	24.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,185.00000	2,158,000	25.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		1.00000	1,000	25.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		260.00000	243,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		426.00000	436,000	22.16	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		244.00000	228,000	22.43	0.00	0	4,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		460.00000	471,000	22.43	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		170.00000	157,000	24.07	0.00	0	4,853.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		686.00000	700,000	24.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		851.00000	867,000	25.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		135.00000	124,000	25.19	0.00	0	2,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		216.00000	200,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		532.00000	543,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		203.00000	188,000	23.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		569.00000	581,000	23.23	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		646.00000	660,000	23.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		180.00000	167,000	23.79	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		607.00000	620,000	23.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		191.00000	177,000	23.51	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,068.00000	1,087,000	26.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		102.00000	94,000	26.57	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,295.00000	1,316,000	27.94	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	9.50	Call		79.00000	73,000	27.94	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.36430	8.39160		22.18	1,505,574.00	180	25,948.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,211.00000	1,182,000	19.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		69.00000	68,000	19.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,169.00000	1,139,000	19.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		77.00000	75,000	19.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,254.00000	1,225,000	19.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		62.00000	61,000	19.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		630.00000	607,000	21.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		338.00000	343,000	21.05	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		21.00000	21,000	19.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,663.00000	1,635,000	19.42	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		467.00000	448,000	22.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		575.00000	584,000	22.76	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		418.00000	400,000	23.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		676.00000	686,000	23.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		388.00000	371,000	23.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		746.00000	757,000	23.72	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.46920	8.49500		22.52	1,693,840.00	200	6,106.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,400.00000	1,368,000	19.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		105.00000	99,000	19.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,360.00000	1,328,000	19.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		115.00000	109,000	19.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,440.00000	1,410,000	19.00	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		95.00000	91,000	19.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		125.00000	119,000	19.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,320.00000	1,288,000	19.10	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,073.00000	1,077,000	24.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		468.00000	446,000	24.57	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		916.00000	885,000	20.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		321.00000	316,000	20.34	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		616.00000	590,000	22.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		721.00000	721,000	22.99	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,149.00000	1,154,000	24.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		444.00000	423,000	24.89	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		856.00000	857,000	23.63	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		551.00000	526,000	23.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.57000	8.59670		22.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,186.00000	1,148,000	19.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		289.00000	278,000	19.69	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,155.00000	1,119,000	19.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		308.00000	299,000	19.87	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,218.00000	1,178,000	19.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		271.00000	258,000	19.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		426.00000	417,000	20.74	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,023.00000	987,000	20.74	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,123.00000	1,120,000	24.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		620.00000	590,000	24.31	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.65760	8.68440		23.01	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,192.00000	1,152,000	20.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		458.00000	444,000	20.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,168.00000	1,129,000	20.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		484.00000	471,000	20.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,217.00000	1,177,000	20.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		433.00000	419,000	20.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,177.00000	1,168,000	24.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		761.00000	726,000	24.09	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,122.00000	1,083,000	21.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		538.00000	525,000	21.17	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.88550	8.91220		23.35	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		1,159.00000	1,114,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,225.00000	1,206,000	23.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		1,142.00000	1,097,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,258.00000	1,239,000	23.57	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,177.00000	1,131,000	23.40	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,193.00000	1,173,000	23.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.42240	9.44790		23.95	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,918.00000	1,862,000	22.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		970.00000	940,000	22.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,899.00000	1,843,000	22.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,001.00000	971,000	22.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,937.00000	1,881,000	22.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		939.00000	909,000	22.08	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		677.00000	653,000	20.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,125.00000	2,075,000	20.91	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			10.49650	10.52200		25.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,597.00000	2,534,000	23.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,275.00000	1,238,000	23.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,579.00000	2,516,000	23.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,307.00000	1,270,000	23.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,615.00000	2,553,000	23.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,243.00000	1,207,000	23.38	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.25720	8.28410		21.09	82,572.00	10	796.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			78,108.00000	75,380,000	18.53	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			4,698.00000	4,660,000	18.53	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			73,982.00000	71,269,000	18.64	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			5,572.00000	5,549,000	18.64	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			82,339.00000	79,601,000	18.42	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			3,929.00000	3,881,000	18.42	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			27,261.00000	27,825,000	20.85	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			35,671.00000	33,545,000	20.85	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.36430	8.39160		22.18	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			52,282.00000	50,243,000	22.18	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			48,122.00000	48,813,000	22.18	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			50,399.00000	48,339,000	22.37	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			51,239.00000	51,909,000	22.37	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			54,249.00000	52,155,000	21.95	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			45,089.00000	45,725,000	21.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.71800	12.82430		16.90	534,156.00	42	10,623.00

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		1,402.00000	1,297,000	16.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		28.00000	29,000	16.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,354.00000	1,251,000	16.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		30.00000	33,000	16.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,450.00000	1,345,000	16.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		26.00000	27,000	16.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,308.00000	1,204,000	16.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		34.00000	36,000	16.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		991.00000	894,000	15.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		67.00000	76,000	15.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,840.00000	1,734,000	18.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		16.00000	16,000	18.57	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,079.00000	980,000	15.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		55.00000	62,000	15.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		675.00000	602,000	15.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		151.00000	184,000	15.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,499.00000	1,393,000	16.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		25.00000	25,000	16.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,938.00000	1,832,000	19.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		14.00000	14,000	19.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,169.00000	1,069,000	15.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		45.00000	51,000	15.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,742.00000	1,636,000	18.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		18.00000	18,000	18.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		905.00000	811,000	15.31	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		81.00000	93,000	15.31	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		947.00000	853,000	15.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		73.00000	85,000	15.40	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		523.00000	462,000	16.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		249.00000	294,000	16.51	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		405.00000	466,000	17.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		379.00000	334,000	17.41	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		907.00000	992,000	19.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		181.00000	160,000	19.72	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.87050	12.97800		19.02	321,762.50	25	2,995.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,298.00000	1,215,000	17.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		170.00000	195,000	17.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,262.00000	1,180,000	17.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		184.00000	210,000	17.15	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,336.00000	1,251,000	17.02	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		158.00000	181,000	17.02	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.01900	13.12530		19.86	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		754.00000	714,000	20.72	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,079.00000	1,145,000	20.72	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		738.00000	699,000	20.82	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,113.00000	1,180,000	20.82	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		770.00000	729,000	20.62	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,045.00000	1,110,000	20.62	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10720	0.10760		17.80	0.00	0	4,421.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,767.00000	1,727,000	19.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		7.00000	7,000	19.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		846.00000	807,000	17.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		86.00000	87,000	17.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,761.00000	2,721,000	24.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		1.00000	1,000	24.75	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10870	0.10920		19.93	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		709.00000	670,000	21.92	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		589.00000	600,000	21.92	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		394.00000	369,000	24.57	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,274.00000	1,299,000	24.57	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,289.00000	1,239,000	19.75	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		169.00000	169,000	19.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.50300	10.61240		16.43	304,587.00	29	21,397.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		620.00000	536,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		108.00000	133,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		584.00000	503,000	15.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		122.00000	150,000	15.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		656.00000	570,000	15.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		94.00000	117,000	15.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,572.00000	1,464,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		10.00000	11,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		516.00000	441,000	16.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		154.00000	188,000	16.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		864.00000	767,000	15.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		52.00000	64,000	15.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,621.00000	1,513,000	18.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		9.00000	10,000	18.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		779.00000	684,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		67.00000	81,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		321.00000	270,000	16.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		309.00000	367,000	16.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		264.00000	220,000	17.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		402.00000	467,000	17.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		485.00000	412,000	16.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		173.00000	209,000	16.13	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		166.00000	138,000	18.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		654.00000	735,000	18.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		102.00000	85,000	20.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		990.00000	1,082,000	20.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		216.00000	180,000	17.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		504.00000	577,000	17.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		77.00000	64,000	21.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,215.00000	1,311,000	21.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		202.00000	168,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		540.00000	615,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,089.00000	986,000	16.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		27.00000	33,000	16.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		129.00000	107,000	19.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		817.00000	904,000	19.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		247.00000	206,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		435.00000	503,000	17.55	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		577.00000	654,000	18.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		189.00000	157,000	18.30	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,079.00000	1,173,000	20.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		91.00000	76,000	20.86	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.65110	10.76390		18.51	1,065,110.00	100	14,289.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		706.00000	640,000	17.93	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		342.00000	389,000	17.93	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		680.00000	616,000	18.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		366.00000	415,000	18.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		733.00000	665,000	17.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		319.00000	364,000	17.81	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.80010	10.91500		19.29	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		785.00000	719,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		596.00000	644,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		760.00000	695,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		621.00000	670,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		775.00000	744,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		536.00000	619,000	19.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.23790	11.36580		19.94	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		1,225.00000	1,153,000	20.30	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,352.00000	1,408,000	20.30	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		1,207.00000	1,137,000	20.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,384.00000	1,442,000	20.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		1,242.00000	1,170,000	20.24	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,319.00000	1,375,000	20.24	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			409.27100	409.22400			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			415.12700	415.08000			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			372.67100	372.44100			0.00	0	1,038.00
ALBI	On	03/05/2012	Index Future			378.00300	377.77100			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.36550	8.42840		17.64	33,462.00	4	28,246.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,191.00000	1,129,000	19.38	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		13.00000	14,000	19.38	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,143.00000	1,081,000	19.10	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		15.00000	16,000	19.10	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,240.00000	1,178,000	19.66	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		12.00000	13,000	19.66	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,047.00000	986,000	18.54	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		19.00000	21,000	18.54	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,485.00000	1,422,000	21.06	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		7.00000	7,000	21.06	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		729.00000	673,000	17.76	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		51.00000	58,000	17.76	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		999.00000	938,000	18.26	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		21.00000	23,000	18.26	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,435.00000	1,373,000	20.78	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		7.00000	8,000	20.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,230.00000	2,167,000	25.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	2,000	25.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		606.00000	553,000	17.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		78.00000	88,000	17.63	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.39910	8.46330		18.43	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		926.00000	872,000	18.09	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		113.00000	123,000	18.09	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		887.00000	834,000	18.07	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		124.00000	135,000	18.07	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		965.00000	911,000	18.10	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		102.00000	112,000	18.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.43780	8.50090		18.71	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		659.00000	621,000	18.52	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		395.00000	420,000	18.52	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		634.00000	597,000	18.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		420.00000	446,000	18.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		685.00000	647,000	18.46	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		371.00000	396,000	18.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.41520	9.48450		17.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,546.00000	2,483,000	17.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		362.00000	368,000	17.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,506.00000	2,442,000	17.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		372.00000	377,000	17.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,587.00000	2,524,000	17.23	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		353.00000	359,000	17.23	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.04860	8.11660		14.23	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		597.00000	534,000	13.57	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		30.00000	35,000	13.57	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		554.00000	492,000	13.56	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		37.00000	43,000	13.56	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		641.00000	577,000	13.57	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		24.00000	28,000	13.57	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.13770	8.20980		15.44	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		374.00000	333,000	15.60	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		314.00000	345,000	15.60	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		351.00000	314,000	15.76	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		341.00000	376,000	15.76	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		397.00000	354,000	15.44	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		287.00000	316,000	15.44	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.37470	0.39150			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.08520	0.08110			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.18120	0.18620			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.13680	0.13860			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.02050	0.01980			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.05400	0.05210			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				8.63760	8.71110		17.81	0.00	0	223.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call			339.00000	293,000	17.81	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put			228.00000	255,000	17.81	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call			315.00000	273,000	18.08	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put			254.00000	285,000	18.08	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call			364.00000	316,000	17.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put			203.00000	228,000	17.64	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.77030	8.84540		21.21	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call			432.00000	387,000	22.46	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put			687.00000	717,000	22.46	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call			417.00000	373,000	22.64	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put			722.00000	753,000	22.64	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call			448.00000	402,000	22.28	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put			653.00000	682,000	22.28	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				374.09000	373.87100			3,740,900.00	1	185.00
GOVI On	02/02/2012	GOVI	369.00	Call			48,710.00000	50,900,000		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		48,610.00000	50,800,000		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		48,810.00000	51,000,000		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			379.44200	379.22100			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		27,790.00000	25,580,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		27,890.00000	25,680,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		27,690.00000	25,480,000		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			167.53900	167.52800			3,350,780.00	2	510.00
IGOV	On	03/05/2012	Index Future			169.93600	169.92600			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			454.71000	454.66100			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	5.60000			0.00	0	101.00
JIBAR FOn		15/02/2012	Jibar Tradeable Future			5.61000	5.60000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.66000	5.64000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.75000	5.75000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.93000	5.92000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.15000	6.14000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.39000	6.39000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.66000	6.65000			0.00	0	1,500.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.91000	6.86000			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			6.42030	6.44930		14.20	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		261.00000	238,000	14.16	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		95.00000	101,000	14.16	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		254.00000	232,000	14.16	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		98.00000	105,000	14.16	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		267.00000	244,000	14.15	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Put		91.00000	97,000	14.15	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.46430	6.49490		16.71	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		398.00000	372,000	16.53	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		203.00000	208,000	16.53	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call		371.00000	345,000	16.59	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put		226.00000	231,000	16.59	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call		427.00000	400,000	16.46	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		182.00000	186,000	16.46	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			364.76200	364.47900			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			6.87400	6.89000		3.98	0.00	0	10,866.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,536.00000	5,593,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,703.00000	5,759,000	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		5,369.00000	5,426,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		146.00000	150,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,358.00000	1,305,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,209.00000	3,153,000	3.86	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		4.00000	4,000	3.86	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		892.00000	920,000	4.06	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		327.00000	298,000	4.06	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,321.00000	2,265,000	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		27.00000	27,000	3.90	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,659.00000	1,605,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		88.00000	90,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		229.00000	236,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,083.00000	1,033,000	3.96	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,274.00000	1,312,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		182.00000	164,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.97100	6.98900		4.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,196.00000	4,248,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		135.00000	127,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,339.00000	4,392,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		120.00000	114,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,054.00000	4,106,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		150.00000	143,000	4.53	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.04200	7.06400		4.44	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,478.00000	3,525,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		670.00000	650,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,587.00000	3,635,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		631.00000	612,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,366.00000	3,412,000	4.67	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		705.00000	684,000	4.67	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.13000	7.15400		4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,702.00000	1,731,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,134.00000	2,096,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,772.00000	1,802,000	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		2,064.00000	2,026,000	4.47	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,637.00000	1,664,000	4.45	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,210.00000	2,170,000	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			8.64800	8.66400		15.03	29,172,335.00	250	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		3,838.00000	3,918,000	15.49	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		815.00000	748,000	15.49	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,167.00000	4,253,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		704.00000	644,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,520.00000	3,594,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		940.00000	867,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,912.00000	8,763,000	14.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		69.00000	67,000	14.61	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,670.00000	19,523,000	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		6,555.00000	6,408,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		225.00000	225,000	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		32,872.00000	33,019,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,646.00000	104,793,000	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			8.73700	8.75400		15.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,360.00000	5,435,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,179.00000	3,101,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,621.00000	5,699,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,004.00000	2,929,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,105.00000	5,177,000	15.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,362.00000	3,281,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.81800	8.83600		15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,999.00000	5,066,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,761.00000	5,669,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,217.00000	5,287,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,535.00000	5,446,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,791.00000	4,856,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,000.00000	5,906,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.90200	8.92000		15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,680.00000	5,746,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,165.00000	7,075,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,891.00000	5,959,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,936.00000	6,848,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,481.00000	5,546,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,408.00000	7,317,000	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			218.90043	218.89850			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		899.00000	900,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		1.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		849.00000	850,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		1.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		949.00000	950,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		1.00000	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			246.77697	246.75870			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		9,759.00000	9,777,000		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		9,709.00000	9,727,000		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		9,809.00000	9,827,000		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			6.37300	6.39400		3.37	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,836.00000	4,893,000	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		4,963.00000	5,019,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,710.00000	4,766,000	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			6.43400	6.45800		3.47	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,204.00000	3,257,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		88.00000	82,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,312.00000	3,366,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		77.00000	72,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,096.00000	3,148,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		98.00000	91,000	3.70	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.46200	6.49100		3.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,638.00000	2,686,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		414.00000	397,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,721.00000	2,770,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		388.00000	372,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,553.00000	2,600,000	3.82	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		438.00000	420,000	3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.49300	6.52500		3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,422.00000	1,452,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,472.00000	1,438,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,475.00000	1,506,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,425.00000	1,391,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,372.00000	1,401,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,523.00000	1,488,000	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			186.67313	186.65891			0.00	0	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,659.00000	9,673,000		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		9,609.00000	9,623,000		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		9,709.00000	9,723,000		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			7.55300	7.57000		6.83	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,242.00000	5,319,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		4.00000	3,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,455.00000	5,532,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3.00000	2,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,028.00000	5,105,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		6.00000	5,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,956.00000	2,879,000	6.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		65.00000	66,000	6.68	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,931.00000	1,859,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		218.00000	224,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		394.00000	406,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,408.00000	1,343,000	6.79	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		1,954.00000	2,007,000	7.04	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		230.00000	205,000	7.04	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.65400	7.67100		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		4,962.00000	5,021,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		355.00000	339,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,138.00000	5,198,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		324.00000	309,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,788.00000	4,846,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		389.00000	372,000	7.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.73900	7.75900		7.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,283.00000	4,337,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,225.00000	1,195,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,422.00000	4,477,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,162.00000	1,133,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,141.00000	4,194,000	7.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,286.00000	1,255,000	7.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.83600	7.85700		7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,520.00000	2,556,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,951.00000	2,902,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,621.00000	2,659,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,850.00000	2,804,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,424.00000	2,460,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,057.00000	3,008,000	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			7.86100	7.86800		8.90	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,746.00000	5,781,000	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		12.00000	10,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,987.00000	6,022,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		9.00000	7,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,506.00000	5,540,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		16.00000	14,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		3,420.00000	3,379,000	8.72	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		107.00000	103,000	8.72	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,395.00000	1,400,000	9.04	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		704.00000	673,000	9.04	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		312.00000	306,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		2,269.00000	2,226,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.96200	7.96900		9.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,684.00000	4,704,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		816.00000	801,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,866.00000	4,886,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		757.00000	741,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,500.00000	4,519,000	9.68	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		874.00000	858,000	9.68	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.05100	8.05900		9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,033.00000	4,051,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,900.00000	1,879,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,186.00000	4,204,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,815.00000	1,794,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,882.00000	3,900,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,988.00000	1,967,000	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			8.14600	8.15400		9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,007.00000	3,020,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,738.00000	3,713,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,125.00000	3,138,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,618.00000	3,593,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,897.00000	2,909,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,867.00000	3,841,000	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			6.15400	6.16000		2.09	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,294.00000	3,305,000	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		3,382.00000	3,393,000	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		3,207.00000	3,218,000	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			6.21600	6.22200		2.26	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,070.00000	2,078,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		50.00000	49,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,142.00000	2,150,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		44.00000	43,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,999.00000	2,007,000	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		57.00000	56,000	2.42	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.22300	6.23500		2.41	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,659.00000	1,670,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		280.00000	274,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,710.00000	1,721,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		263.00000	258,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,608.00000	1,619,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		296.00000	291,000	2.55	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.21600	6.23000		2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		815.00000	821,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,079.00000	1,069,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		844.00000	850,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,050.00000	1,040,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		788.00000	793,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,109.00000	1,098,000	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			8.07600	8.07700		9.00	0.00	0	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,021.00000	5,024,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		21.00000	19,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,277.00000	5,280,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		16.00000	13,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,765.00000	4,767,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		28.00000	24,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,222.00000	4,212,000	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		37.00000	33,000	8.74	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,621.00000	2,606,000	8.86	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		190.00000	181,000	8.86	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		444.00000	431,000	8.94	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,727.00000	1,708,000	8.94	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,555.00000	2,548,000	9.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		222.00000	209,000	9.33	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.17500	8.17600		10.72	0.00	0	10.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,264.00000	4,259,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,204.00000	1,193,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,449.00000	4,444,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,128.00000	1,118,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,082.00000	4,076,000	11.16	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,284.00000	1,272,000	11.16	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.26400	8.26600		10.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,527.00000	4,527,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,013.00000	2,002,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,693.00000	4,693,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,924.00000	1,913,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,365.00000	4,364,000	10.95	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,106.00000	2,095,000	10.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.35400	8.35600		10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,407.00000	3,406,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,953.00000	3,941,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,537.00000	3,536,000	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		3,825.00000	3,814,000	10.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,286.00000	3,284,000	10.49	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,090.00000	4,078,000	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			8.11800	8.11900		9.24	562,030.62	6	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,127.00000	5,130,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		20.00000	17,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,400.00000	5,404,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		14.00000	12,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,853.00000	4,856,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		26.00000	23,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,176.00000	4,166,000	8.99	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		40.00000	36,000	8.99	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,737.00000	2,722,000	9.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		174.00000	165,000	9.11	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		437.00000	424,000	9.20	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,766.00000	1,747,000	9.20	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,739.00000	2,734,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		194.00000	183,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.20700	8.20800		11.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,399.00000	5,395,000	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		901.00000	891,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,606.00000	5,603,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		833.00000	825,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,189.00000	5,185,000	12.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		966.00000	956,000	12.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.28600	8.28700		11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,811.00000	4,807,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,209.00000	2,199,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,988.00000	4,984,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,111.00000	2,101,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,637.00000	4,633,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,312.00000	2,302,000	12.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.36900	8.37100		11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,476.00000	3,475,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,154.00000	4,142,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,615.00000	3,614,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,012.00000	4,000,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,345.00000	3,344,000	11.48	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,306.00000	4,293,000	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			9.01900	9.03500		20.22	0.00	0	2,916.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,549.00000	1,579,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,816.00000	1,724,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		1,737.00000	1,771,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,623.00000	1,536,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,375.00000	1,401,000	20.19	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,025.00000	1,929,000	20.19	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.09600	9.11200		20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,070.00000	3,114,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,916.00000	3,840,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,249.00000	3,295,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,716.00000	3,642,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,900.00000	2,942,000	20.78	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,129.00000	4,052,000	20.78	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.16500	9.18300		20.76	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,943.00000	5,006,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,451.00000	4,380,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,134.00000	5,198,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,278.00000	4,208,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,756.00000	4,816,000	20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,631.00000	4,557,000	20.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.23700	9.25500		20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,460.00000	4,515,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,359.00000	6,283,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,630.00000	4,686,000	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		6,151.00000	6,075,000	20.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,300.00000	4,353,000	20.25	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,581.00000	6,503,000	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			140.03111	140.02049			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		9,020.00000	9,031,000		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		8,970.00000	8,981,000		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		9,070.00000	9,081,000		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			116.67958	116.67524			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,175.00000	6,180,000		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		6,125.00000	6,130,000		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		6,225.00000	6,230,000		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			113.21356	113.20536			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,705.00000	4,714,000		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		4,655.00000	4,664,000		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		4,755.00000	4,764,000		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			9.02800	9.03900		18.24	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,563.00000	1,574,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,866.00000	1,792,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,754.00000	1,768,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,669.00000	1,598,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,387.00000	1,394,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,080.00000	2,002,000	18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.11000	9.12200		18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,051.00000	4,088,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,084.00000	3,029,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,258.00000	4,297,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,918.00000	2,865,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,849.00000	3,885,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,258.00000	3,202,000	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			9.18500	9.19800		18.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,983.00000	5,025,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,594.00000	4,538,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,178.00000	5,221,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,417.00000	4,362,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,792.00000	4,833,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,777.00000	4,720,000	18.92	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.26500	9.27800		18.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,438.00000	4,475,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,537.00000	6,478,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,603.00000	4,641,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,318.00000	6,260,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,276.00000	4,312,000	18.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,761.00000	6,701,000	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			1.30600	1.31120		21.13	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,207.00000	1,155,000	19.42	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		95.00000	95,000	19.42	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		838.00000	790,000	20.01	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		226.00000	230,000	20.01	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,643.00000	1,590,000	18.84	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		31.00000	30,000	18.84	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.32130	1.32590		21.88	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,887.00000	1,837,000	19.77	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		128.00000	124,000	19.77	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,503.00000	1,455,000	20.31	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		244.00000	242,000	20.31	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,321.00000	2,272,000	19.63	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		62.00000	59,000	19.63	0.00	0	0.00

Total for Derivatives :									93,520,463.12	7,044	1,129,324.00
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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			67,100,000,000.00	671,000	14,049,000.00
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		600,000,000,000.00		6,000,000	3,000,000.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			11,700,000,000.00	117,000	7,119,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			6,900,000,000.00	69,000	17,068,000.00
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			9,400,000,000.00	94,000	8,418,000.00
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			2,900,000,000.00	29,000	13,944,000.00
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			11,300,000,000.00	113,000	3,182,000.00
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			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			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			6,700,000,000.00	67,000	3,871,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	13,113,000.00
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		110,400,000,000.00		40,000,000	10,000,000.00

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
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	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
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	0.00
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			4,700,000,000.00	47,000	2,010,000.00
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	1,000,000.00
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	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			46,030,000,000.00	460,300	77,331,300.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			8,357,100,000.00	83,571	123,397,571.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012			100.00000	100.00000		23,000,000,000,000.00		230,000,000	230,000,000.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			932,700,000.00	9,327	54,909,327.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			40,430,418,000.00	4,370,856	250,876,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			228,150,000.00	22,815	169,022,815.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			4,872,997,400.00	620,764	39,218,764.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			20,439,570,000.00	2,725,276	214,610,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			16,800,000,000.00	168,000	4,457,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000		1,532,891,800,000.00		15,328,918	15,328,918.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC76	On	28/07/2017	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
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

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
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	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
FRS46	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			3,800,000,000.00	38,000	1,427,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015			100.00000	100.00000			32,100,000,000.00	321,000	3,452,000.00
FRX16	On	21/02/2016			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018			100.00000	100.00000			0.00	0	760,000.00
FRX24	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRD16	On	12/04/2012			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		41,195,100,000.00		411,951	28,218,000.00
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		6,200,000,000.00		62,000	16,906,000.00
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			0.00	0	0.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			2,300,000,000.00	23,000	48,000.00
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			35,700,000,000.00	357,000	28,796,000.00
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			0.00	0	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			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000		700,000,000,000.00	7,000,000	7,000,000	7,000,000.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA239	On	27/09/2012			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
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014			100.00000	100.00000			43,000,000,000.00	430,000	1,853,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			27,300,000,000.00	273,000	3,659,000.00
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
N4A405	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
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		39,900,000,000.00		399,000	8,012,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		6,500,000,000.00		65,000	5,875,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,900,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		63,100,000,000.00		631,000	9,052,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN6	On	30/01/2012			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
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000		14,500,000,000.00		145,000	3,818,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			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
NQ1A1\On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1\On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1\On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1\On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1\On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1\On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1\On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1\On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1\On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1\On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	106,000,000.00
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		1,508,700,000,000.00		15,087,000	27,000,000.00
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		2,500,000,000,000.00		25,000,000	34,300,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			63,300,000,000.00	633,000	27,848,000.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	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
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
PR2B2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Spot Bond			6.84000	6.85500			80,905,754,142,360.00	11,828,326,629	11,855,108,060.00
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			8.62000	8.63500			43,046,169,651,600.00	4,993,755,180	8,996,715,730.00
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			218.01629	217.98172			436,032,580,000.00	2,000,000	883,860,000.00
R197	On	07/12/2023	Spot Bond			2.24500	2.24500			69,595,000,000.00	31,000,000	584,171,756.00
R201	On	21/12/2014	Spot Bond			6.35000	6.37000			912,783,156,650.00	143,745,379	3,161,435,379.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000			400,200,000,000.00	174,000,000	2,091,200,000.00
R203	On	15/09/2017	Spot Bond			7.52000	7.53500			34,966,823,962,240.00	4,649,843,612	5,008,273,612.00
R204	On	21/12/2018	Spot Bond			7.83000	7.83500			21,751,960,187,430.00	2,778,028,121	6,057,978,186.00
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			6.13000	6.13500			55,561,870,364,500.00	9,063,926,650	2,977,551,652.00
R207	On	15/01/2020	Spot Bond			8.04500	8.04500			24,234,907,725,495.00	3,012,418,611	6,602,381,738.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			8.09000	8.09000			14,293,643,074,670.00	1,766,828,563	7,547,437,316.00
R209	On	31/03/2036	Spot Bond			8.99500	9.01000			15,762,316,892,665.00	1,752,342,067	11,074,111,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			0.00	0	889,393,000.00
R211	On	31/01/2017	Spot Bond			0.88000	0.88000			0.00	0	252,315,364.00
R212	On	31/01/2022	Spot Bond			2.19000	2.19000			589,613,700,000.00	269,230,000	933,410,000.00
R213	On	28/02/2031	Spot Bond			9.00000	9.01000			8,413,917,075,000.00	934,879,675	1,761,507,675.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			3,578,448,523,000.00	550,530,542	2,725,526,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
R335C	On	21/06/2019	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
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
R351C	On	21/06/2027	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
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
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	2,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			8,300,000,000.00	83,000	17,140,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			33,200,000,000.00	332,000	2,345,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			5,500,000,000.00	55,000	6,695,000.00
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
SBN48	On	22/02/2012	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
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			7,700,000,000.00	77,000	158,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			6,900,000,000.00	69,000	2,365,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000,000.00	2,000,000	1,406,000.00
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
SPDA1	On	21/08/2014	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
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	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
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		8,400,000,000.00		84,000	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		65,300,000,000.00		653,000	1,005,810,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		40,100,000,000.00		401,000	263,509,000.00
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		54,500,000,000.00		545,000	23,915,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			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
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			8,189,700,000.00	81,897	62,063,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	129,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021			100.00000	100.00000			0.00	0	42,000,000.00
Z006	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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 :										335,956,303,571,010.00	42,307,153,704	79,036,835,163.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:							335,956,397,091,473.00	12,307,160,748	79,037,964,487.00
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