



Daily MTM Report

Daily summary for: 09/01/2012

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			8.26910	8.25720		19.58	35,226,366.00	4,260	236,337.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,232.00000	1,241,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		11.00000	8,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,184.00000	1,192,000	19.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		13.00000	9,000	19.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,281.00000	1,290,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		10.00000	7,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,267.00000	1,276,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		10.00000	7,000	19.94	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,122.00000	1,129,000	18.99	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		15.00000	10,000	18.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,026.00000	1,032,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		19.00000	13,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,463.00000	1,474,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		6.00000	5,000	21.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,074.00000	1,081,000	18.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		17.00000	12,000	18.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,512.00000	1,523,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		5.00000	4,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		754.00000	752,000	17.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		47.00000	33,000	17.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		464.00000	448,000	18.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		157.00000	129,000	18.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		885.00000	888,000	17.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		28.00000	19,000	17.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		294.00000	272,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		337.00000	303,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,561.00000	1,573,000	21.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		4.00000	4,000	21.83	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		276.00000	254,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		369.00000	335,000	20.14	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,414.00000	1,424,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		7.00000	5,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		435.00000	418,000	18.43	0.00	0	3,250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		178.00000	149,000	18.43	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,170.00000	1,178,000	19.31	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		13.00000	9,000	19.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,611.00000	1,622,000	22.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		4.00000	3,000	22.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		839.00000	841,000	17.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		32.00000	22,000	17.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		335.00000	314,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		278.00000	245,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		526.00000	513,000	17.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		119.00000	94,000	17.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,218.00000	1,227,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		11.00000	8,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,660.00000	1,672,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		3.00000	3,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		560.00000	550,000	17.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		103.00000	81,000	17.66	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		408.00000	390,000	18.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		201.00000	171,000	18.66	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		494.00000	480,000	17.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		137.00000	111,000	17.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		358.00000	338,000	19.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		251.00000	219,000	19.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		932.00000	936,000	17.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		25.00000	17,000	17.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		979.00000	984,000	18.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		22.00000	15,000	18.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,365.00000	1,375,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		8.00000	6,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		634.00000	627,000	17.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		77.00000	58,000	17.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		382.00000	363,000	18.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		225.00000	194,000	18.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		796.00000	796,000	17.19	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		39.00000	27,000	17.19	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,859.00000	1,871,000	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		2,108.00000	2,120,000	25.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	1,000	25.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		713.00000	710,000	17.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		56.00000	41,000	17.35	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		314.00000	292,000	19.58	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		307.00000	273,000	19.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,059.00000	2,070,000	25.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	1,000	25.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,316.00000	1,325,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		9.00000	6,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		597.00000	588,000	17.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		90.00000	69,000	17.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		259.00000	236,000	20.43	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		402.00000	367,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,810.00000	1,821,000	23.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		3.00000	2,000	23.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		673.00000	668,000	17.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		66.00000	49,000	17.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,710.00000	1,722,000	22.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		3.00000	3,000	22.78	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		1,760.00000	1,771,000	23.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		3.00000	2,000	23.10	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,909.00000	1,921,000	24.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		2.00000	2,000	24.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,158.00000	2,170,000	25.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		1.00000	1,000	25.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		243.00000	221,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		436.00000	402,000	20.71	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		228.00000	206,000	21.00	0.00	0	4,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		471.00000	437,000	21.00	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		157.00000	138,000	22.74	669,300.00	4,850	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		700.00000	669,000	22.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		867.00000	838,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		124.00000	107,000	23.93	518,950.00	4,850	5,700.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		200.00000	179,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		543.00000	510,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		188.00000	167,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		581.00000	548,000	21.85	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		660.00000	628,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		167.00000	147,000	22.44	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		620.00000	588,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		177.00000	157,000	22.15	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,087.00000	1,061,000	25.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		94.00000	80,000	25.39	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,316.00000	1,292,000	26.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		73.00000	61,000	26.83	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.37750	8.36430		21.32	109,175,580.00	13,032	38,970.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,182.00000	1,184,000	18.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		68.00000	57,000	18.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,139.00000	1,141,000	18.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		75.00000	64,000	18.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,225.00000	1,228,000	18.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		61.00000	51,000	18.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		607.00000	589,000	19.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		343.00000	312,000	19.99	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		21.00000	17,000	18.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,635.00000	1,644,000	18.89	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		448.00000	426,000	21.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		584.00000	549,000	21.72	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		400.00000	378,000	22.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		686.00000	651,000	22.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		371.00000	349,000	22.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		757.00000	722,000	22.70	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.48420	8.46920		21.85	0.00	0	6,106.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,368.00000	1,372,000	18.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		99.00000	88,000	18.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,328.00000	1,330,000	18.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		109.00000	96,000	18.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,410.00000	1,414,000	18.46	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		91.00000	80,000	18.46	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		119.00000	106,000	18.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,288.00000	1,290,000	18.54	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,077.00000	1,043,000	23.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		446.00000	427,000	23.77	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		885.00000	873,000	19.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		316.00000	289,000	19.55	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		590.00000	571,000	22.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		721.00000	687,000	22.17	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,154.00000	1,120,000	24.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		423.00000	404,000	24.09	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		857.00000	823,000	22.81	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		526.00000	507,000	22.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.58860	8.57000		22.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,148.00000	1,146,000	19.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		278.00000	257,000	19.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,119.00000	1,114,000	19.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		299.00000	275,000	19.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,178.00000	1,179,000	19.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		258.00000	240,000	19.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		417.00000	390,000	20.13	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		987.00000	979,000	20.13	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,120.00000	1,087,000	23.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		590.00000	576,000	23.72	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.67720	8.65760		22.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,152.00000	1,141,000	19.94	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	18/03/2013	Foreign Exchange Future	7.95	Put		444.00000	414,000	19.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,129.00000	1,116,000	20.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		471.00000	439,000	20.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,177.00000	1,166,000	19.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		419.00000	389,000	19.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,168.00000	1,132,000	23.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		726.00000	709,000	23.46	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,083.00000	1,069,000	20.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		525.00000	492,000	20.47	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.90280	8.88550		22.46	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		1,114.00000	1,078,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,206.00000	1,153,000	22.60	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		1,097.00000	1,061,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,239.00000	1,186,000	22.69	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,131.00000	1,095,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,173.00000	1,120,000	22.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.43510	9.42240		23.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,862.00000	1,809,000	21.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		940.00000	874,000	21.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,843.00000	1,790,000	21.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		971.00000	905,000	21.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,881.00000	1,829,000	21.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		909.00000	844,000	21.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		653.00000	595,000	19.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,075.00000	2,030,000	19.91	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			10.50920	10.49650		24.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,534.00000	2,479,000	22.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,238.00000	1,170,000	22.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,516.00000	2,461,000	22.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,270.00000	1,202,000	22.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,553.00000	2,497,000	22.52	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,207.00000	1,138,000	22.52	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.26910	8.25720		19.58	0.00	0	796.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			75,380.00000	75,239,000	17.27	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			4,660.00000	3,329,000	17.27	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			71,269.00000	70,953,000	17.35	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			5,549.00000	4,043,000	17.35	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			79,601.00000	79,625,000	17.19	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			3,881.00000	2,715,000	17.19	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			27,825.00000	24,507,000	19.35	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			33,545.00000	31,417,000	19.35	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.37750	8.36430		21.32	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			50,243.00000	48,112,000	21.10	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			48,813.00000	45,362,000	21.10	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			48,339.00000	46,241,000	21.32	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			51,909.00000	48,491,000	21.32	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			52,155.00000	50,071,000	20.88	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			45,725.00000	42,321,000	20.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.75040	12.71800		16.22	1,211,288.00	95	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		1,297.00000	1,327,000	16.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		29.00000	27,000	16.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,251.00000	1,279,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		33.00000	29,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,345.00000	1,375,000	16.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		27.00000	25,000	16.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,204.00000	1,232,000	16.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		36.00000	32,000	16.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		894.00000	913,000	15.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		76.00000	63,000	15.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,734.00000	1,765,000	18.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		16.00000	15,000	18.83	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		980.00000	1,002,000	15.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		62.00000	52,000	15.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		602.00000	603,000	15.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		184.00000	153,000	15.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,393.00000	1,423,000	17.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		25.00000	23,000	17.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,832.00000	1,863,000	19.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		14.00000	13,000	19.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,069.00000	1,093,000	15.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		51.00000	43,000	15.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,636.00000	1,667,000	18.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		18.00000	17,000	18.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		811.00000	826,000	14.85	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		93.00000	76,000	14.85	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		853.00000	870,000	14.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		85.00000	70,000	14.99	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		462.00000	456,000	15.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		294.00000	256,000	15.71	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		466.00000	423,000	16.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		334.00000	323,000	16.58	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		992.00000	948,000	19.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		160.00000	148,000	19.00	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.90500	12.87050		18.48	129,050.00	10	2,985.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,215.00000	1,224,000	16.48	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		195.00000	169,000	16.48	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,180.00000	1,187,000	16.54	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		210.00000	182,000	16.54	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,251.00000	1,261,000	16.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		181.00000	156,000	16.41	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.05620	13.01900		19.73	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		714.00000	716,000	20.50	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,145.00000	1,110,000	20.50	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		699.00000	701,000	20.60	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,180.00000	1,145,000	20.60	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		729.00000	732,000	20.40	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,110.00000	1,076,000	20.40	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10760	0.10720		16.36	10,006.80	93	4,328.00

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		1,727.00000	1,765,000	19.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		7.00000	5,000	19.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		807.00000	819,000	16.36	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		87.00000	59,000	16.36	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,721.00000	2,761,000	24.51	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		1.00000	1,000	24.51	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10920	0.10870		18.93	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		670.00000	659,000	20.76	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		600.00000	539,000	20.76	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		369.00000	349,000	23.40	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,299.00000	1,229,000	23.40	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,239.00000	1,258,000	18.79	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		169.00000	138,000	18.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.53590	10.50300		15.37	13,707,205.90	1,301	22,397.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		536.00000	539,000	14.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		133.00000	103,000	14.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		503.00000	504,000	14.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		150.00000	118,000	14.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		570.00000	576,000	14.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		117.00000	90,000	14.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,464.00000	1,493,000	17.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		11.00000	7,000	17.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		441.00000	438,000	14.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		188.00000	152,000	14.98	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		767.00000	781,000	14.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		64.00000	45,000	14.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,513.00000	1,542,000	17.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		10.00000	6,000	17.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		684.00000	695,000	14.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		81.00000	59,000	14.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		270.00000	256,000	15.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		367.00000	320,000	15.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		220.00000	205,000	16.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		467.00000	419,000	16.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		412.00000	408,000	15.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		209.00000	172,000	15.04	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		138.00000	122,000	17.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		735.00000	686,000	17.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		85.00000	72,000	19.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,082.00000	1,036,000	19.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		180.00000	164,000	16.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		577.00000	528,000	16.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		64.00000	53,000	20.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,311.00000	1,267,000	20.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		168.00000	152,000	16.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		615.00000	566,000	16.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		986.00000	1,007,000	15.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		33.00000	21,000	15.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		107.00000	93,000	18.37	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	11.30	Put		904.00000	857,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		206.00000	190,000	16.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		503.00000	454,000	16.33	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		654.00000	605,000	17.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		157.00000	141,000	17.10	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,173.00000	1,127,000	19.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		76.00000	63,000	19.70	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.68530	10.65110		17.56	109,599,122.10	10,257	24,546.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		640.00000	627,000	16.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		389.00000	342,000	16.85	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		616.00000	602,000	16.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		415.00000	367,000	16.97	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		665.00000	653,000	16.73	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		364.00000	318,000	16.73	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.83540	10.80010		18.34	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		719.00000	699,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		644.00000	589,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		695.00000	675,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		670.00000	615,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		744.00000	724,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		619.00000	564,000	18.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.27270	11.23790		19.32	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		1,153.00000	1,125,000	19.60	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,408.00000	1,345,000	19.60	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		1,137.00000	1,108,000	19.65	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		1,442.00000	1,378,000	19.65	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		1,170.00000	1,143,000	19.54	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,375.00000	1,313,000	19.54	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			408.23600	409.27100			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			414.06200	415.12700			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			371.75400	372.67100			0.00	0	1,038.00
ALBI	On	03/05/2012	Index Future			377.05900	378.00300			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.38630	8.36550			1,257,945.00	150	28,096.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,129.00000	1,148,000	19.42	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		14.00000	12,000	19.42	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,081.00000	1,100,000	19.13	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		16.00000	14,000	19.13	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,178.00000	1,197,000	19.70	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		13.00000	11,000	19.70	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		986.00000	1,003,000	18.56	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		21.00000	17,000	18.56	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,422.00000	1,442,000	21.13	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		7.00000	6,000	21.13	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		673.00000	685,000	17.52	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		58.00000	49,000	17.52	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		938.00000	956,000	18.28	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		23.00000	20,000	18.28	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,373.00000	1,393,000	20.84	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		8.00000	7,000	20.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,167.00000	2,187,000	25.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	1,000	25.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		553.00000	563,000	17.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		88.00000	77,000	17.38	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.42100	8.39910		18.29	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		872.00000	886,000	18.01	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		123.00000	115,000	18.01	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		834.00000	847,000	18.00	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		135.00000	126,000	18.00	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		911.00000	925,000	18.03	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		112.00000	104,000	18.03	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.46060	8.43780		18.63	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		621.00000	628,000	18.38	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		420.00000	404,000	18.38	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		597.00000	603,000	18.43	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		446.00000	429,000	18.43	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		647.00000	654,000	18.32	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		396.00000	380,000	18.32	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.44130	9.41520		17.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,483.00000	2,505,000	17.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		368.00000	364,000	17.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,442.00000	2,465,000	17.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		377.00000	374,000	17.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,524.00000	2,546,000	17.27	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		359.00000	355,000	17.27	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.03860	8.04860		13.53	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		534.00000	520,000	13.08	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		35.00000	31,000	13.08	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		492.00000	477,000	13.00	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		43.00000	38,000	13.00	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		577.00000	563,000	13.15	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		28.00000	24,000	13.15	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.13080	8.13770		14.96	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		333.00000	313,000	14.96	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		345.00000	332,000	14.96	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		314.00000	294,000	15.13	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		376.00000	363,000	15.13	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		354.00000	335,000	14.85	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		316.00000	304,000	14.85	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.36870	0.37470			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.07920	0.08520			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.19700	0.18120			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.15100	0.13680			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.01140	0.02050			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.04130	0.05400			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				8.68370	8.63760		16.53	1,910,414.00	220	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call			293.00000	288,000	16.17	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put			255.00000	204,000	16.17	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call			273.00000	265,000	16.35	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put			285.00000	231,000	16.35	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call			316.00000	313,000	15.98	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put			228.00000	179,000	15.98	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.81690	8.77030		20.91	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call			387.00000	392,000	21.99	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put			717.00000	675,000	21.99	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call			373.00000	377,000	22.17	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put			753.00000	710,000	22.17	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call			402.00000	408,000	21.81	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put			682.00000	641,000	21.81	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				373.23500	374.09000			0.00	0	185.00
GOVI On	02/02/2012	GOVI	369.00	Call			50,900.00000	42,350,000		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		50,800.00000	42,250,000		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		51,000.00000	42,450,000		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			378.56100	379.44200			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		25,580.00000	34,390,000		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		25,680.00000	34,490,000		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		25,480.00000	34,290,000		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			167.62000	167.53900			0.00	0	510.00
IGOV	On	03/05/2012	Index Future			170.01300	169.93600			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			454.71000	454.71000			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	5.61000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.62000	5.61000			0.00	0	2,390.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.62000	5.60000			0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.64000	5.62000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.68000	5.66000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.79000	5.75000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.96000	5.93000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.18000	6.15000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.42000	6.39000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.69000	6.66000			0.00	0	1,500.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.92000	6.91000			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			6.47480	6.42030		13.26	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		238.00000	262,000	13.18	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		101.00000	71,000	13.18	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		232.00000	255,000	13.18	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		105.00000	74,000	13.18	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		244.00000	269,000	13.18	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Put		97.00000	68,000	13.18	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.52100	6.46430		16.11	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		372.00000	396,000	15.97	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		208.00000	175,000	15.97	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call		345.00000	367,000	16.01	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put		231.00000	196,000	16.01	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call		400.00000	426,000	15.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		186.00000	155,000	15.94	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			363.55400	364.76200			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			6.91900	6.87400		3.98	0.00	0	10,866.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,593.00000	5,433,000	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		5,759.00000	5,600,000	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		5,426.00000	5,266,000	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		150.00000	102,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,305.00000	1,417,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,153.00000	3,310,000	3.86	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		4.00000	2,000	3.86	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		920.00000	786,000	4.06	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		298.00000	324,000	4.06	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,265.00000	2,412,000	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	15,000	3.90	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,605.00000	1,731,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		90.00000	57,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		236.00000	170,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,033.00000	1,127,000	3.96	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,312.00000	1,163,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		164.00000	174,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			7.02100	6.97100		4.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,248.00000	4,092,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		127.00000	136,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,392.00000	4,235,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		114.00000	121,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,106.00000	3,950,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		143.00000	151,000	4.53	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.09800	7.04200		4.44	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,525.00000	3,387,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		650.00000	682,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,635.00000	3,496,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		612.00000	644,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,412.00000	3,277,000	4.67	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		684.00000	720,000	4.67	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.19100	7.13000		4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,731.00000	1,641,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,096.00000	2,177,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,802.00000	1,710,000	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		2,026.00000	2,105,000	4.47	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,664.00000	1,577,000	4.45	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,170.00000	2,254,000	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			8.69700	8.64800		15.03	1,627,365.32	14	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		3,918.00000	3,495,000	15.49	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		748.00000	774,000	15.49	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,253.00000	3,822,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		644.00000	661,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,594.00000	3,180,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		867.00000	902,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,763.00000	9,181,000	14.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		67.00000	36,000	14.61	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,523.00000	19,972,000	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		6,408.00000	6,775,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		225.00000	143,000	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		33,019.00000	32,570,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,793.00000	104,344,000	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			8.78900	8.73700		15.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,435.00000	5,104,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,101.00000	3,237,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,699.00000	5,360,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,929.00000	3,057,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,177.00000	4,853,000	15.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,281.00000	3,424,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.87200	8.81800		15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,066.00000	4,790,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,669.00000	5,869,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,287.00000	5,005,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,446.00000	5,640,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,856.00000	4,587,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,906.00000	6,113,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.95700	8.90200		15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,746.00000	5,482,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,075.00000	7,286,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,959.00000	5,690,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,848.00000	7,055,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,546.00000	5,287,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,317.00000	7,534,000	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			218.90105	218.90043			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		900.00000	901,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		850.00000	851,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		950.00000	951,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			246.79366	246.77697			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		9,777.00000	9,794,000		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		9,727.00000	9,744,000		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		9,827.00000	9,844,000		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			6.41800	6.37300		3.37	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,893.00000	4,772,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,019.00000	4,898,000	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		4,766.00000	4,645,000	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			6.48600	6.43400		3.47	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,257.00000	3,135,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		82.00000	87,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,366.00000	3,243,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		72.00000	77,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,148.00000	3,027,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		91.00000	98,000	3.70	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.52100	6.46200		3.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,686.00000	2,577,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		397.00000	420,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,770.00000	2,660,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		372.00000	394,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,600.00000	2,493,000	3.82	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		420.00000	445,000	3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.55800	6.49300		3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,452.00000	1,379,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,438.00000	1,496,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,506.00000	1,432,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,391.00000	1,448,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,401.00000	1,330,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,488.00000	1,547,000	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			186.68616	186.67313			0.00	0	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,673.00000	9,686,000		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		9,623.00000	9,636,000		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		9,723.00000	9,736,000		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			7.60800	7.55300		6.83	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,319.00000	5,066,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3.00000	2,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,532.00000	5,280,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2.00000	2,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,105.00000	4,852,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		5.00000	4,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,879.00000	3,102,000	6.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		66.00000	37,000	6.68	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,859.00000	2,036,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		224.00000	149,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		406.00000	294,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,343.00000	1,482,000	6.79	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,007.00000	1,772,000	7.04	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		205.00000	222,000	7.04	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.71300	7.65400		7.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Call		5,021.00000	4,787,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		339.00000	364,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,198.00000	4,962,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		309.00000	332,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,846.00000	4,614,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		372.00000	399,000	7.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.80200	7.73900		7.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,337.00000	4,136,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,195.00000	1,259,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,477.00000	4,273,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,133.00000	1,194,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,194.00000	3,996,000	7.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,255.00000	1,322,000	7.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.90200	7.83600		7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,556.00000	2,414,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,902.00000	3,025,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,659.00000	2,514,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,804.00000	2,924,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,460.00000	2,321,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,008.00000	3,134,000	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			7.90600	7.86100		8.90	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,781.00000	5,543,000	9.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Put		10.00000	8,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,022.00000	5,785,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		7.00000	7,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,540.00000	5,302,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		14.00000	12,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		3,379.00000	3,576,000	8.72	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		103.00000	64,000	8.72	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,400.00000	1,203,000	9.04	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		673.00000	712,000	9.04	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		306.00000	220,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		2,226.00000	2,376,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.01000	7.96200		9.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,704.00000	4,496,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		801.00000	836,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,886.00000	4,676,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		741.00000	775,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,519.00000	4,314,000	9.68	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		858.00000	896,000	9.68	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.10100	8.05100		9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,051.00000	3,878,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,879.00000	1,951,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,204.00000	4,028,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,794.00000	1,863,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,900.00000	3,730,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,967.00000	2,042,000	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			8.19800	8.14600		9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,020.00000	2,886,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,713.00000	3,825,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,138.00000	3,002,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,593.00000	3,703,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,909.00000	2,778,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,841.00000	3,956,000	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			6.19500	6.15400		2.09	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,305.00000	3,230,000	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		3,393.00000	3,318,000	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		3,218.00000	3,143,000	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			6.26500	6.21600		2.26	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,078.00000	2,003,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		49.00000	52,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,150.00000	2,075,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		43.00000	46,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,007.00000	1,932,000	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		56.00000	59,000	2.42	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.28300	6.22300		2.41	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,670.00000	1,603,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		274.00000	289,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,721.00000	1,653,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		258.00000	272,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,619.00000	1,553,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		291.00000	307,000	2.55	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.28700	6.21600		2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		821.00000	779,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,069.00000	1,108,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		850.00000	807,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,040.00000	1,078,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		793.00000	753,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,098.00000	1,139,000	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			8.12500	8.07600		9.00	0.00	0	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,024.00000	4,748,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		19.00000	17,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,280.00000	5,005,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		13.00000	12,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,767.00000	4,492,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		24.00000	23,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,212.00000	4,470,000	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		33.00000	17,000	8.74	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,606.00000	2,815,000	8.86	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		181.00000	116,000	8.86	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		431.00000	313,000	8.94	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,708.00000	1,864,000	8.94	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,548.00000	2,286,000	9.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		209.00000	221,000	9.33	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.22800	8.17500		10.72	0.00	0	10.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,259.00000	4,031,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,193.00000	1,253,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,444.00000	4,213,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,118.00000	1,175,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,076.00000	3,852,000	11.16	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,272.00000	1,336,000	11.16	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.31900	8.26400		10.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,527.00000	4,321,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,002.00000	2,086,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,693.00000	4,483,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,913.00000	1,993,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,364.00000	4,162,000	10.95	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,095.00000	2,183,000	10.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.41100	8.35400		10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,406.00000	3,245,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,941.00000	4,072,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,536.00000	3,371,000	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		3,814.00000	3,940,000	10.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,284.00000	3,127,000	10.49	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,078.00000	4,213,000	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			8.16800	8.11800		9.24	0.00	0	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,130.00000	4,829,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		17.00000	16,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,404.00000	5,103,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		12.00000	11,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,856.00000	4,555,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		23.00000	22,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,166.00000	4,448,000	8.99	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		36.00000	18,000	8.99	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,722.00000	2,960,000	9.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		165.00000	103,000	9.11	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		424.00000	301,000	9.20	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,747.00000	1,924,000	9.20	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,734.00000	2,446,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		183.00000	195,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.25900	8.20700		11.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,395.00000	5,137,000	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		891.00000	937,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,603.00000	5,341,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		825.00000	867,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,185.00000	4,929,000	12.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		956.00000	1,005,000	12.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.34000	8.28600		11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,807.00000	4,589,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,199.00000	2,290,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,984.00000	4,762,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,101.00000	2,188,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,633.00000	4,418,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,302.00000	2,395,000	12.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.42500	8.36900		11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,475.00000	3,304,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,142.00000	4,283,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,614.00000	3,440,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,000.00000	4,138,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,344.00000	3,177,000	11.48	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,293.00000	4,438,000	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			9.07900	9.01900		20.22	0.00	0	2,916.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,579.00000	1,270,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,724.00000	1,870,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		1,771.00000	1,445,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,536.00000	1,664,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,401.00000	1,110,000	20.19	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,929.00000	2,093,000	20.19	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.15800	9.09600		20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,114.00000	2,848,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,840.00000	4,038,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,295.00000	3,021,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,642.00000	3,831,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,942.00000	2,684,000	20.78	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,052.00000	4,257,000	20.78	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.22900	9.16500		20.76	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,006.00000	4,715,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,380.00000	4,561,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,198.00000	4,901,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,208.00000	4,383,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,816.00000	4,531,000	20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,557.00000	4,744,000	20.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.30200	9.23700		20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,515.00000	4,263,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,283.00000	6,504,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,686.00000	4,429,000	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		6,075.00000	6,291,000	20.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,353.00000	4,107,000	20.25	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,503.00000	6,730,000	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			140.04082	140.03111			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		9,031.00000	9,041,000		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		8,981.00000	8,991,000		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		9,081.00000	9,091,000		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			116.68320	116.67958			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,180.00000	6,183,000		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		6,130.00000	6,133,000		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		6,230.00000	6,233,000		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			113.22117	113.21356			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,714.00000	4,721,000		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		4,664.00000	4,671,000		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		4,764.00000	4,771,000		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			9.08200	9.02800		18.24	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,574.00000	1,283,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,792.00000	1,918,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,768.00000	1,461,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,598.00000	1,708,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,394.00000	1,121,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,002.00000	2,146,000	18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.16700	9.11000		18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,088.00000	3,801,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,029.00000	3,176,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,297.00000	4,003,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,865.00000	3,005,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,885.00000	3,604,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,202.00000	3,355,000	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			9.24400	9.18500		18.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,025.00000	4,753,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,538.00000	4,708,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,221.00000	4,943,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,362.00000	4,526,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,833.00000	4,566,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,720.00000	4,896,000	18.92	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.32500	9.26500		18.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,475.00000	4,241,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,478.00000	6,687,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,641.00000	4,402,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,260.00000	6,464,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,312.00000	4,083,000	18.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,701.00000	6,915,000	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			1.30700	1.30600		19.69	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,155.00000	1,143,000	18.22	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		95.00000	73,000	18.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		790.00000	762,000	18.64	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		230.00000	192,000	18.64	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,590.00000	1,590,000	17.81	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		30.00000	20,000	17.81	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.32270	1.32130		20.83	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,837.00000	1,831,000	18.96	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		124.00000	104,000	18.96	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,455.00000	1,438,000	19.42	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		242.00000	211,000	19.42	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,272.00000	2,279,000	19.27	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		59.00000	52,000	19.27	0.00	0	0.00

Total for Derivatives :									275,042,593.12	39,132	1,152,785.00
--------------------------------	--	--	--	--	--	--	--	--	-----------------------	---------------	---------------------

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		87,100,000,000.00		871,000	14,320,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	700,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	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			51,700,000,000.00	517,000	7,236,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			6,900,000,000.00	69,000	17,137,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			49,400,000,000.00	494,000	8,512,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			2,900,000,000.00	29,000	13,973,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000		250,000,000	250,000,000.00	2,500,000	2,500,000.00
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		1,200,000,000,000.00		12,000,000	6,000,000.00
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			51,300,000.00	513,000	3,295,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00
BLG1A ⁴	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A ⁵	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A ⁶	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			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	3,938,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	13,158,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN161On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	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
CLN210On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN218On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

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	2,057,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	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			64,900,000,000.00	649,000	77,569,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			6,700,000,000.00	67,000	123,448,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012			100.00000	100.00000			0.00	0	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			0.00	0	54,900,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			5,373,325,000.00	580,900	250,924,900.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	169,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			20,425,700,000.00	2,602,000	39,200,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			18,592,500,000.00	2,479,000	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			96,800,000,000.00	968,000	4,625,000.00
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
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			3,800,000,000.00	38,000	1,465,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			52,100,000,000.00	521,000	3,452,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	760,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
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
GRT01	On	08/12/2014			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
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
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		59,800,000,000.00		598,000	28,416,000.00
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	16,968,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	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
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
IBL25	On	18/08/2014	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
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
IKH2B	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
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
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND226	On	26/06/2012			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
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
IND242	On	16/10/2012			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
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
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			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			55,700,000,000.00	557,000	28,953,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	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
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA209 On 01/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210 On 08/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212 On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213 On 29/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214 On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216 On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218 On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219 On 10/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220 On 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221 On 24/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222 On 31/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223 On 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224 On 14/06/2012 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
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
IVA240	On	04/10/2012			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
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
KSB004	On	01/02/2013	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
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000		66,900,000,000,000.00	669,000,000	500,000,000.00	
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP011	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP014	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP015	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP141	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP191	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP201	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP211	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP221	On	09/09/2014			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
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
MTN02	On	13/07/2014			100.00000	100.00000		83,000,000,000.00		830,000	2,083,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		7,300,000,000.00		73,000	3,732,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408 On	14/08/2020	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
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		59,900,000,000.00		599,000	8,211,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		6,500,000,000.00		65,000	5,940,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,900,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	9,283,000.00
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
NCLN5	On	25/03/2013			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	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
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		54,500,000,000.00		545,000	3,963,000.00
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
NQ1A1	On	22/05/2020			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	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		48,700,000,000.00		487,000	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			0.00	0	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
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	28,081,000.00
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
OTCA1	On	30/04/2017	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
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
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.88500	6.84000		53,216,547,210,000.00	7,729,346,000	12,356,228,060.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.67000	8.62000			97,463,735,640,000.00	11,241,492,000	8,308,418,998.00
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			218.05086	218.01629			1,222,990,362,465.54	5,608,739	887,468,739.00
R197	On	07/12/2023	Spot Bond			2.24500	2.24500			5,125,635,830.00	2,283,134	520,374,890.00
R201	On	21/12/2014	Spot Bond			6.39500	6.35000			248,183,555,000.00	38,809,000	2,923,959,000.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000			346,993,695,200.00	150,866,824	2,006,000,000.00
R203	On	15/09/2017	Spot Bond			7.57500	7.52000			13,248,167,475,000.00	1,748,933,000	4,984,163,000.00
R204	On	21/12/2018	Spot Bond			7.87500	7.83000			6,494,425,875,000.00	824,689,000	6,117,225,186.00
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			6.17000	6.13000			26,730,858,640,000.00	4,332,392,000	4,277,837,999.00
R207	On	15/01/2020	Spot Bond			8.09500	8.04500			26,159,528,955,650.00	3,231,566,270	7,035,156,000.00
R208	On	31/03/2021	Spot Bond			8.14000	8.09000			28,874,362,660,000.00	3,547,219,000	7,364,611,753.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			9.05500	8.99500			41,832,859,465,000.00	4,619,863,000	10,378,711,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			47,375,595,960.00	20,508,916	906,768,000.00
R211	On	31/01/2017	Spot Bond			0.88000	0.88000			5,123,133,840.00	5,821,743	252,637,107.00
R212	On	31/01/2022	Spot Bond			2.19000	2.19000			446,950,676,730.00	204,087,067	1,046,820,000.00
R213	On	28/02/2031	Spot Bond			9.05500	9.00000			4,822,964,650,000.00	532,630,000	1,650,018,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			15,667,600,000,000.00	2,410,400,000	2,735,576,000.00
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
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R336C	On	21/12/2019	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
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
R352C	On	21/12/2027	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
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		250,000,000.00	0.00	2,500,000	27,300,000.00
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	0.00	83,000	17,223,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		53,200,000,000.00	0.00	532,000	2,477,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			5,500,000,000.00	55,000	6,750,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,434,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	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
SPDA2	On	21/08/2016	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
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875	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
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	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	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
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
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,006,063,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			40,100,000,000.00	401,000	263,710,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	174,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			110,500,000,000.00	1,105,000	24,220,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
TSP124	On	26/07/2012	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
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
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD00	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			7,000,000,000.00	70,000	62,133,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	129,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA015	On	20/07/2015	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
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 :							386,790,884,750,676.00	41,351,304,593	79,874,208,632.00
Grand Total:							386,791,159,793,269.00	41,351,343,725	79,875,361,417.00