



Daily MTM Report

Daily summary for: 10/01/2012

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			8.18170	8.26910		18.71	55,692,831.90	6,807	239,006.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		1,241.00000	1,154,000	18.78	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		8.00000	8,000	18.78	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		1,192.00000	1,105,000	18.48	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		9.00000	9,000	18.48	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		1,290.00000	1,203,000	19.07	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		7.00000	7,000	19.07	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		1,276.00000	1,189,000	18.99	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		7.00000	7,000	18.99	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		1,129.00000	1,042,000	18.10	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		10.00000	10,000	18.10	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		1,032.00000	946,000	17.50	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		13.00000	14,000	17.50	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,474.00000	1,386,000	20.18	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		5.00000	4,000	20.18	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		1,081.00000	994,000	17.80	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		12.00000	12,000	17.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,523.00000	1,435,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		4.00000	3,000	20.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		752.00000	671,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		33.00000	39,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		448.00000	380,000	17.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		129.00000	148,000	17.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		888.00000	803,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		19.00000	21,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		272.00000	220,000	19.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		303.00000	338,000	19.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,573.00000	1,485,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		4.00000	3,000	20.78	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		254.00000	204,000	19.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		335.00000	372,000	19.56	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,424.00000	1,336,000	19.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		5.00000	4,000	19.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		418.00000	352,000	17.85	704,000.00	2,000	4,250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		149.00000	170,000	17.85	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,178.00000	1,091,000	18.40	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		9.00000	9,000	18.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,622.00000	1,534,000	21.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		3.00000	2,000	21.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		841.00000	758,000	16.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		22.00000	26,000	16.66	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		314.00000	257,000	18.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		245.00000	275,000	18.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		513.00000	441,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		94.00000	109,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,227.00000	1,140,000	18.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		8.00000	8,000	18.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,672.00000	1,584,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		3.00000	2,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		550.00000	474,000	16.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		81.00000	92,000	16.99	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		390.00000	325,000	18.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		171.00000	193,000	18.06	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		480.00000	409,000	17.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		111.00000	127,000	17.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		338.00000	278,000	18.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		219.00000	246,000	18.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		936.00000	850,000	16.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		17.00000	18,000	16.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		984.00000	898,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		15.00000	16,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,375.00000	1,287,000	19.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		6.00000	5,000	19.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		627.00000	549,000	16.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		58.00000	67,000	16.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		363.00000	301,000	18.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		194.00000	219,000	18.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		796.00000	714,000	16.70	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		27.00000	32,000	16.70	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,871.00000	1,783,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		2.00000	1,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,120.00000	2,032,000	24.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	0,000	24.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		710.00000	629,000	16.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		41.00000	47,000	16.80	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		292.00000	238,000	18.99	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		273.00000	306,000	18.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,070.00000	1,983,000	23.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	1,000	23.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,325.00000	1,238,000	19.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		6.00000	6,000	19.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		588.00000	510,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		69.00000	78,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		236.00000	189,000	19.84	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		367.00000	407,000	19.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,821.00000	1,733,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		2.00000	1,000	22.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		668.00000	588,000	16.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		49.00000	56,000	16.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,722.00000	1,634,000	21.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		3.00000	2,000	21.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,771.00000	1,684,000	22.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		2.00000	2,000	22.00	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,921.00000	1,833,000	23.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		2.00000	1,000	23.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,170.00000	2,082,000	24.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		1.00000	0,000	24.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		221.00000	176,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		402.00000	444,000	20.13	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		206.00000	163,000	20.41	978,000.00	6,000	8,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		437.00000	481,000	20.41	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		138.00000	106,000	22.18	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		669.00000	724,000	22.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		838.00000	900,000	23.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		107.00000	82,000	23.38	164,000.00	2,000	6,700.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		179.00000	141,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		510.00000	559,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		167.00000	131,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		548.00000	599,000	21.28	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		628.00000	682,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		147.00000	114,000	21.88	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		588.00000	640,000	21.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		157.00000	122,000	21.58	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,061.00000	1,128,000	24.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		80.00000	60,000	24.82	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,292.00000	1,363,000	26.25	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		61.00000	45,000	26.25	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.28940	8.37750		20.40	746,046.00	90	39,040.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,184.00000	1,098,000	17.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		57.00000	59,000	17.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,141.00000	1,055,000	17.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		64.00000	66,000	17.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,228.00000	1,142,000	17.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		51.00000	53,000	17.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		589.00000	524,000	19.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		312.00000	335,000	19.52	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		17.00000	17,000	18.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,644.00000	1,556,000	18.35	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		426.00000	372,000	21.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		549.00000	583,000	21.20	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		378.00000	328,000	21.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		651.00000	689,000	21.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		349.00000	302,000	22.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		722.00000	763,000	22.20	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.39760	8.48420		20.91	1,679,520.00	200	5,906.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,372.00000	1,287,000	17.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		88.00000	89,000	17.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,330.00000	1,246,000	17.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		96.00000	98,000	17.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,414.00000	1,329,000	17.90	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		80.00000	81,000	17.90	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		106.00000	107,000	17.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,290.00000	1,205,000	17.90	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,043.00000	1,078,000	23.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		427.00000	376,000	23.19	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		873.00000	798,000	18.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		289.00000	300,000	18.97	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		571.00000	510,000	21.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		687.00000	712,000	21.57	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,120.00000	1,157,000	23.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		404.00000	355,000	23.52	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		823.00000	852,000	22.22	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		507.00000	450,000	22.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.50230	8.58860		21.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,146.00000	1,069,000	18.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		257.00000	267,000	18.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,114.00000	1,040,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		275.00000	288,000	18.88	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,179.00000	1,098,000	18.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		240.00000	246,000	18.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		390.00000	405,000	19.72	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		979.00000	907,000	19.72	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,087.00000	1,119,000	23.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		576.00000	521,000	23.22	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.59170	8.67720		21.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,141.00000	1,071,000	19.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		414.00000	429,000	19.63	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,116.00000	1,047,000	19.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		439.00000	455,000	19.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,166.00000	1,096,000	19.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		389.00000	404,000	19.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,132.00000	1,160,000	23.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		709.00000	652,000	23.03	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,069.00000	1,001,000	20.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		492.00000	509,000	20.13	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.81690	8.90280		21.94	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		1,078.00000	1,014,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,153.00000	1,175,000	22.26	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		1,061.00000	997,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,186.00000	1,208,000	22.35	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,095.00000	1,030,000	22.17	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,120.00000	1,141,000	22.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.35060	9.43510		22.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,809.00000	1,737,000	20.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		874.00000	886,000	20.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,790.00000	1,718,000	21.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		905.00000	917,000	21.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,829.00000	1,755,000	20.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		844.00000	854,000	20.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		595.00000	604,000	19.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,030.00000	1,955,000	19.67	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			10.42470	10.50920		23.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,479.00000	2,400,000	22.37	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,170.00000	1,175,000	22.37	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,461.00000	2,383,000	22.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,202.00000	1,208,000	22.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,497.00000	2,418,000	22.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,138.00000	1,143,000	22.25	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.18170	8.26910		18.71	0.00	0	796.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			75,239.00000	67,071,000	16.75	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			3,329.00000	3,901,000	16.75	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			70,953.00000	62,878,000	16.80	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			4,043.00000	4,708,000	16.80	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			79,625.00000	71,375,000	16.70	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			2,715.00000	3,205,000	16.70	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			24,507.00000	27,496,000	18.71	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			31,417.00000	25,666,000	18.71	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.28940	8.37750		20.40	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			48,112.00000	42,276,000	20.60	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			45,362.00000	48,336,000	20.60	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			46,241.00000	40,497,000	20.80	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			48,491.00000	51,557,000	20.80	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			50,071.00000	44,141,000	20.40	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			42,321.00000	45,201,000	20.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.65670	12.75040		16.31	2,151,639.00	170	10,673.00

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		1,327.00000	1,238,000	16.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		27.00000	31,000	16.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,279.00000	1,191,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		29.00000	34,000	16.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,375.00000	1,285,000	16.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		25.00000	28,000	16.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,232.00000	1,145,000	16.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		32.00000	38,000	16.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		913.00000	832,000	15.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		63.00000	75,000	15.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,765.00000	1,673,000	18.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		15.00000	16,000	18.63	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,002.00000	919,000	15.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		52.00000	62,000	15.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		603.00000	543,000	15.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		153.00000	186,000	15.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,423.00000	1,333,000	16.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		23.00000	26,000	16.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,863.00000	1,771,000	19.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		13.00000	14,000	19.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,093.00000	1,008,000	15.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		43.00000	51,000	15.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,667.00000	1,575,000	18.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		17.00000	18,000	18.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		826.00000	747,000	14.80	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		76.00000	90,000	14.80	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		870.00000	789,000	14.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		70.00000	82,000	14.95	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		456.00000	407,000	16.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		256.00000	300,000	16.07	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		423.00000	480,000	16.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		323.00000	287,000	16.99	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		948.00000	1,022,000	19.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		148.00000	129,000	19.28	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.81090	12.90500		18.35	307,461.60	24	2,985.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,224.00000	1,146,000	16.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		169.00000	185,000	16.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,187.00000	1,111,000	16.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		182.00000	200,000	16.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,261.00000	1,182,000	16.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		156.00000	171,000	16.32	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.96510	13.05620		19.67	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		716.00000	679,000	20.65	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,110.00000	1,164,000	20.65	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		701.00000	664,000	20.75	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,145.00000	1,199,000	20.75	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		732.00000	694,000	20.55	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,076.00000	1,129,000	20.55	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10650	0.10760		15.81	0.00	0	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		1,765.00000	1,655,000	18.38	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		5.00000	5,000	18.38	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		819.00000	719,000	15.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		59.00000	69,000	15.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,761.00000	2,651,000	23.61	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		1.00000	1,000	23.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10810	0.10920		18.25	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		659.00000	578,000	20.10	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		539.00000	568,000	20.10	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		349.00000	296,000	22.79	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,229.00000	1,286,000	22.79	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,258.00000	1,154,000	18.13	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		138.00000	144,000	18.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.46130	10.53590		15.08	8,609,649.90	823	22,917.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		539.00000	482,000	14.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		103.00000	121,000	14.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		504.00000	448,000	14.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		118.00000	137,000	14.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		576.00000	516,000	14.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		90.00000	105,000	14.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,493.00000	1,419,000	17.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		7.00000	8,000	17.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		438.00000	386,000	14.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		152.00000	175,000	14.87	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		781.00000	715,000	14.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		45.00000	54,000	14.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,542.00000	1,468,000	17.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		6.00000	7,000	17.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		695.00000	631,000	14.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		59.00000	70,000	14.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		256.00000	222,000	15.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		320.00000	361,000	15.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		205.00000	176,000	16.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		419.00000	465,000	16.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		408.00000	357,000	14.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		172.00000	196,000	14.93	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		122.00000	105,000	17.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		686.00000	744,000	17.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		72.00000	62,000	19.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,036.00000	1,101,000	19.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		164.00000	140,000	16.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		528.00000	579,000	16.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		53.00000	45,000	20.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,267.00000	1,334,000	20.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		152.00000	129,000	16.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		566.00000	618,000	16.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,007.00000	937,000	15.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		21.00000	26,000	15.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		93.00000	80,000	18.58	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		857.00000	919,000	18.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		190.00000	163,000	16.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		454.00000	502,000	16.42	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		605.00000	660,000	17.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		141.00000	121,000	17.22	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,127.00000	1,193,000	19.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		63.00000	54,000	19.93	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.60850	10.68530		17.26	0.00	0	24,546.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		627.00000	578,000	16.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		342.00000	370,000	16.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		602.00000	554,000	16.93	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		367.00000	396,000	16.93	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		653.00000	603,000	16.71	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		318.00000	345,000	16.71	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.75980	10.83540		18.26	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		699.00000	656,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		589.00000	622,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		675.00000	633,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		615.00000	649,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		724.00000	681,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		564.00000	597,000	18.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.19160	11.27270		18.74	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		1,125.00000	1,051,000	19.10	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,345.00000	1,352,000	19.10	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		1,108.00000	1,035,000	19.16	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		1,378.00000	1,386,000	19.16	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		1,143.00000	1,068,000	19.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,313.00000	1,319,000	19.04	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			410.38900	408.23600			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			416.24300	414.06200			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			373.74700	371.75400			78,486,870.00	21	1,044.00
ALBI	On	03/05/2012	Index Future			379.07800	377.05900			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.38480	8.38630		16.89	33,539.20	4	28,096.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,148.00000	1,145,000	19.03	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		12.00000	10,000	19.03	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,100.00000	1,096,000	18.73	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		14.00000	11,000	18.73	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,197.00000	1,194,000	19.33	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		11.00000	9,000	19.33	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,003.00000	1,000,000	18.14	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		17.00000	15,000	18.14	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,442.00000	1,440,000	20.81	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		6.00000	5,000	20.81	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		685.00000	679,000	17.07	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		49.00000	44,000	17.07	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		956.00000	952,000	17.84	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		20.00000	17,000	17.84	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,393.00000	1,390,000	20.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		7.00000	5,000	20.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,187.00000	2,186,000	25.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	1,000	25.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		563.00000	556,000	16.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		77.00000	71,000	16.94	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.41830	8.42100		17.95	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		886.00000	878,000	17.69	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		115.00000	110,000	17.69	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		847.00000	839,000	17.68	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		126.00000	121,000	17.68	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		925.00000	917,000	17.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		104.00000	99,000	17.71	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.46020	8.46060		18.31	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		628.00000	618,000	18.06	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		404.00000	394,000	18.06	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		603.00000	593,000	18.12	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		429.00000	419,000	18.12	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		654.00000	644,000	18.00	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		380.00000	370,000	18.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.44600	9.44130		17.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,505.00000	2,510,000	17.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		364.00000	364,000	17.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,465.00000	2,469,000	17.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		374.00000	373,000	17.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,546.00000	2,551,000	17.29	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		355.00000	355,000	17.29	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.02460	8.03860		12.88	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		520.00000	503,000	12.65	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		31.00000	28,000	12.65	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		477.00000	460,000	12.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		38.00000	35,000	12.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		563.00000	548,000	12.78	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		24.00000	23,000	12.78	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.11460	8.13080		14.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		313.00000	294,000	14.48	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		332.00000	329,000	14.48	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		294.00000	275,000	14.67	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		363.00000	360,000	14.67	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		335.00000	314,000	14.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		304.00000	299,000	14.30	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.31910	0.36870			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.09400	0.07920			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.16540	0.19700			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.13800	0.15100			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.01550	0.01140			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.04990	0.04130			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				8.62290	8.68370		15.62	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call			288.00000	245,000	15.62	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put			204.00000	222,000	15.62	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call			265.00000	225,000	15.89	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put			231.00000	252,000	15.89	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call			313.00000	269,000	15.52	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put			179.00000	196,000	15.52	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.75550	8.81690		18.81	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call			392.00000	322,000	20.13	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put			675.00000	667,000	20.13	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call			377.00000	308,000	20.31	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put			710.00000	703,000	20.31	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call			408.00000	336,000	19.94	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put			641.00000	631,000	19.94	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				375.10600	373.23500			0.00	0	185.00
GOVI On	02/02/2012	GOVI	369.00	Call			42,350.00000	61,060,000		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		42,250.00000	60,960,000		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		42,450.00000	61,160,000		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			380.45600	378.56100			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		34,390.00000	15,440,000		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		34,490.00000	15,540,000		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		34,290.00000	15,340,000		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			167.61900	167.62000			0.00	0	510.00
IGOV	On	03/05/2012	Index Future			170.00900	170.01300			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			5.61000	5.62000			0.00	0	2,390.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.61000	5.62000			0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.63000	5.64000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.65000	5.68000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.74000	5.79000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.91000	5.96000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.12000	6.18000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.36000	6.42000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.63000	6.69000			0.00	0	1,500.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.76000	6.92000			0.00	500	500.00
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			6.48580	6.47480		12.54	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		262.00000	262,000	12.50	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		71.00000	60,000	12.50	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		255.00000	255,000	12.50	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		74.00000	63,000	12.50	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		269.00000	269,000	12.49	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Put		68.00000	57,000	12.49	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.53210	6.52100		15.52	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		396.00000	391,000	15.29	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		175.00000	159,000	15.29	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call		367.00000	362,000	15.34	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put		196.00000	180,000	15.34	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call		426.00000	423,000	15.25	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		155.00000	141,000	15.25	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			366.12400	363.55400			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			6.83000	6.91900		3.98	12,002,433.00	95	10,961.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,433.00000	5,749,000	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		5,600.00000	5,915,000	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		5,266.00000	5,582,000	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		102.00000	152,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,417.00000	1,151,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,310.00000	2,996,000	3.86	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		2.00000	3,000	3.86	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		786.00000	993,000	4.06	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		324.00000	215,000	4.06	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,412.00000	2,106,000	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		15.00000	25,000	3.90	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,731.00000	1,448,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		57.00000	89,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		170.00000	246,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,127.00000	887,000	3.96	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,163.00000	1,411,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		174.00000	106,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.92500	7.02100		4.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,092.00000	4,379,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		136.00000	107,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,235.00000	4,525,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		121.00000	95,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,950.00000	4,235,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		151.00000	120,000	4.53	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.99100	7.09800		4.44	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,387.00000	3,630,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		682.00000	599,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,496.00000	3,743,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		644.00000	564,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,277.00000	3,516,000	4.67	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		720.00000	633,000	4.67	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.06800	7.19100		4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,641.00000	1,803,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,177.00000	1,994,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,710.00000	1,876,000	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		2,105.00000	1,927,000	4.47	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,577.00000	1,734,000	4.45	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,254.00000	2,066,000	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			8.60000	8.69700		15.03	2,108,368.80	18	27,815.00
R186	On	02/02/2012	Bond Future	9.00	Call		3,495.00000	4,146,000	15.49	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		774.00000	534,000	15.49	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		3,822.00000	4,500,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		661.00000	448,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,180.00000	3,801,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		902.00000	632,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		9,181.00000	8,309,000	14.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		36.00000	55,000	14.61	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,972.00000	19,081,000	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		6,775.00000	5,947,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		143.00000	206,000	14.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		32,570.00000	33,461,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,344.00000	105,235,000	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			8.68900	8.78900		15.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,104.00000	5,632,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,237.00000	2,864,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,360.00000	5,904,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,057.00000	2,701,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,853.00000	5,367,000	15.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,424.00000	3,038,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.76800	8.87200		15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		4,790.00000	5,241,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,869.00000	5,401,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,005.00000	5,468,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,640.00000	5,184,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,587.00000	5,025,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,113.00000	5,632,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.84800	8.95700		15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,482.00000	5,938,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,286.00000	6,797,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,690.00000	6,156,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		7,055.00000	6,576,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,287.00000	5,733,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,534.00000	7,035,000	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			218.90274	218.90105			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		901.00000	903,000		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		851.00000	853,000		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		951.00000	953,000		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			246.81171	246.79366			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		9,794.00000	9,812,000		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		9,744.00000	9,762,000		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		9,844.00000	9,862,000		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			6.33000	6.41800		3.37	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,772.00000	5,008,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,898.00000	5,135,000	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		4,645.00000	4,882,000	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			6.38900	6.48600		3.47	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,135.00000	3,354,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		87.00000	68,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,243.00000	3,464,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		77.00000	60,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,027.00000	3,244,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		98.00000	76,000	3.70	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.41100	6.52100		3.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,577.00000	2,767,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		420.00000	364,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,660.00000	2,852,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		394.00000	340,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,493.00000	2,680,000	3.82	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		445.00000	386,000	3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.42700	6.55800		3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,379.00000	1,511,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,496.00000	1,364,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,432.00000	1,566,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,448.00000	1,319,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,330.00000	1,459,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,547.00000	1,413,000	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			186.69978	186.68616			0.00	0	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,686.00000	9,700,000		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		9,636.00000	9,650,000		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		9,736.00000	9,750,000		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			7.51000	7.60800		6.83	1,705,723.52	16	3,570.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,066.00000	5,514,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2.00000	1,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,280.00000	5,728,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2.00000	0,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		4,852.00000	5,299,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		4.00000	1,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,102.00000	2,675,000	6.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		37.00000	60,000	6.68	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,036.00000	1,660,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		149.00000	222,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		294.00000	417,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,482.00000	1,156,000	6.79	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		1,772.00000	2,134,000	7.04	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		222.00000	135,000	7.04	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.61000	7.71300		7.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Call		4,787.00000	5,172,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		364.00000	297,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		4,962.00000	5,351,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		332.00000	268,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,614.00000	4,994,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		399.00000	326,000	7.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.69200	7.80200		7.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,136.00000	4,458,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,259.00000	1,118,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,273.00000	4,600,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,194.00000	1,058,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		3,996.00000	4,312,000	7.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,322.00000	1,175,000	7.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.78200	7.90200		7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,414.00000	2,647,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,025.00000	2,776,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,514.00000	2,752,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,924.00000	2,680,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,321.00000	2,547,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,134.00000	2,878,000	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			7.81900	7.90600		8.90	1,631,718.40	16	3,527.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,543.00000	5,996,000	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		8.00000	4,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		5,785.00000	6,239,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		7.00000	3,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,302.00000	5,753,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		12.00000	6,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		3,576.00000	3,148,000	8.72	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		64.00000	93,000	8.72	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,203.00000	1,470,000	9.04	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		712.00000	522,000	9.04	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		220.00000	300,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		2,376.00000	1,999,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.91800	8.01000		9.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,496.00000	4,848,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		836.00000	721,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,676.00000	5,034,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		775.00000	666,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,314.00000	4,660,000	9.68	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		896.00000	775,000	9.68	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.00500	8.10100		9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		3,878.00000	4,170,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,951.00000	1,772,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,028.00000	4,326,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,863.00000	1,690,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,730.00000	4,016,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,042.00000	1,857,000	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			8.09400	8.19800		9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		2,886.00000	3,118,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,825.00000	3,565,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,002.00000	3,239,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,703.00000	3,448,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,778.00000	3,005,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,956.00000	3,691,000	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			6.10600	6.19500		2.09	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,230.00000	3,393,000	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		3,318.00000	3,481,000	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		3,143.00000	3,306,000	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			6.16300	6.26500		2.26	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,003.00000	2,154,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		52.00000	40,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,075.00000	2,227,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		46.00000	35,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,932.00000	2,081,000	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		59.00000	45,000	2.42	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.15900	6.28300		2.41	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,603.00000	1,732,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		289.00000	248,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,653.00000	1,784,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		272.00000	233,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,553.00000	1,680,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		307.00000	264,000	2.55	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.12500	6.28700		2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		779.00000	864,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,108.00000	1,007,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		807.00000	894,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,078.00000	980,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		753.00000	835,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,139.00000	1,036,000	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			8.03800	8.12500		9.00	1,342,484.36	14	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,748.00000	5,227,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		17.00000	8,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,005.00000	5,486,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		12.00000	6,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,492.00000	4,968,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		23.00000	12,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,470.00000	3,993,000	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		17.00000	27,000	8.74	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,815.00000	2,383,000	8.86	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		116.00000	171,000	8.86	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		313.00000	434,000	8.94	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,864.00000	1,498,000	8.94	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,286.00000	2,689,000	9.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		221.00000	137,000	9.33	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.13700	8.22800		10.72	0.00	0	10.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,031.00000	4,370,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,253.00000	1,097,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,213.00000	4,559,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,175.00000	1,026,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		3,852.00000	4,184,000	11.16	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,336.00000	1,173,000	11.16	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.22400	8.31900		10.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,321.00000	4,636,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,086.00000	1,899,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,483.00000	4,804,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,993.00000	1,812,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,162.00000	4,470,000	10.95	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,183.00000	1,989,000	10.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.30900	8.41100		10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,245.00000	3,498,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,072.00000	3,802,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,371.00000	3,629,000	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		3,940.00000	3,675,000	10.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,127.00000	3,373,000	10.49	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,213.00000	3,936,000	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			8.08100	8.16800		9.24	2,159,574.88	23	14,067.00
R208	On	02/02/2012	Bond Future	9.00	Call		4,829.00000	5,343,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		16.00000	7,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,103.00000	5,620,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		11.00000	5,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,555.00000	5,066,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		22.00000	10,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,448.00000	3,938,000	8.99	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		18.00000	30,000	8.99	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,960.00000	2,492,000	9.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		103.00000	157,000	9.11	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		301.00000	428,000	9.20	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,924.00000	1,528,000	9.20	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,446.00000	2,890,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		195.00000	116,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.16900	8.25900		11.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,137.00000	5,536,000	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		937.00000	809,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,341.00000	5,748,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		867.00000	746,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		4,929.00000	5,322,000	12.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,005.00000	870,000	12.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.24500	8.34000		11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,589.00000	4,929,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,290.00000	2,086,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		4,762.00000	5,108,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,188.00000	1,990,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,418.00000	4,751,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,395.00000	2,185,000	12.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.32500	8.42500		11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,304.00000	3,572,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,283.00000	3,993,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,440.00000	3,714,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,138.00000	3,854,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,177.00000	3,438,000	11.48	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,438.00000	4,141,000	11.48	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future			8.97700	9.07900		20.22	1,207,576.80	16	2,900.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,270.00000	1,616,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,870.00000	1,440,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		1,445.00000	1,821,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,664.00000	1,265,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,110.00000	1,426,000	20.19	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,093.00000	1,634,000	20.19	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.05300	9.15800		20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,848.00000	3,216,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,038.00000	3,619,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,021.00000	3,402,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,831.00000	3,425,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,684.00000	3,038,000	20.78	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,257.00000	3,824,000	20.78	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.12100	9.22900		20.76	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,715.00000	5,143,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,561.00000	4,190,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		4,901.00000	5,340,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,383.00000	4,023,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,531.00000	4,950,000	20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,744.00000	4,364,000	20.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.19000	9.30200		20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,263.00000	4,648,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,504.00000	6,071,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,429.00000	4,824,000	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		6,291.00000	5,868,000	20.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,107.00000	4,483,000	20.25	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,730.00000	6,288,000	20.25	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			139.95915	140.04082			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		9,041.00000	8,959,000		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		8,991.00000	8,909,000		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		9,091.00000	9,009,000		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			116.68742	116.68320			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,183.00000	6,187,000		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		6,133.00000	6,137,000		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		6,233.00000	6,237,000		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			113.22938	113.22117			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,721.00000	4,729,000		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		4,671.00000	4,679,000		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		4,771.00000	4,779,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.98000	9.08200		18.24	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,283.00000	1,633,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,918.00000	1,477,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,461.00000	1,842,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,708.00000	1,298,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,121.00000	1,440,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,146.00000	1,675,000	18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.06200	9.16700		18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,801.00000	4,241,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,176.00000	2,814,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,003.00000	4,456,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,005.00000	2,656,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,604.00000	4,031,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,355.00000	2,980,000	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			9.13500	9.24400		18.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		4,753.00000	5,187,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,708.00000	4,322,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		4,943.00000	5,388,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,526.00000	4,151,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,566.00000	4,990,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,896.00000	4,499,000	18.92	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.21200	9.32500		18.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,241.00000	4,628,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,687.00000	6,236,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,402.00000	4,799,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,464.00000	6,023,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,083.00000	4,461,000	18.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,915.00000	6,455,000	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			1.29350	1.30700		19.05	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,143.00000	1,016,000	17.48	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		73.00000	81,000	17.48	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		762.00000	651,000	17.97	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		192.00000	216,000	17.97	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,590.00000	1,456,000	17.00	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		20.00000	21,000	17.00	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.30950	1.32270		20.23	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,831.00000	1,704,000	18.35	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		104.00000	109,000	18.35	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,438.00000	1,317,000	18.80	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		211.00000	222,000	18.80	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,279.00000	2,148,000	18.69	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		52.00000	53,000	18.69	0.00	0	0.00

Total for Derivatives :									171,711,437.36	18,837	1,162,412.00
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i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		2,800,000,000,000.00		28,000,000	14,400,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		1,300,000,000,000.00		13,000,000	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		600,000,000,000.00		6,000,000	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000		1,200,000,000,000.00		12,000,000	12,000,000.00
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		1,300,000,000,000.00	13,000,000	13,000,000	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		1,300,000,000,000.00	13,000,000	13,000,000	17,200,000.00
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		250,000,000,000.00		2,500,000	2,500,000.00
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			1,700,000,000,000.00	17,000,000	8,600,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			2,800,000,000,000.00	28,000,000	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	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			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		600,000,000,000.00		6,000,000	3,400,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG1A4	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
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			800,000,000.00	8,000,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			2,900,000,000.00	29,000,000	16,200,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			600,000,000.00	6,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			26,400,000,000.00	264,000,000	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	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			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
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

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

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			400,000,000,000.00	4,000,000	2,100,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	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
DENG2	On	28/09/2012	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
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			7,400,000,000,000.00	74,000,000	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			28,600,000,000,000.00	286,000,000	77,700,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			85,600,000,000,000.00	856,000,000	123,510,000.00
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			4,012,200,000,000.00	40,122,000	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
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	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

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			10,920,000,000,000.00	109,200,000	55,900,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			8,306,931,050,000.00	898,046,600	250,971,500.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,500,000,000,000.00	150,000,000	169,252,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			549,500,000,000.00	70,000,000	39,200,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			7,035,000,000,000.00	938,000,000	161,410,000.00
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			900,000,000,000.00	9,000,000	4,800,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,400,000,000,000.00	14,000,000	14,000,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			3,300,000,000,000.00	33,000,000	33,000,000.00
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			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		240,000,000,000.00		2,400,000	800,000.00
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			320,000,000,000.00	3,200,000	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	421,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			21,600,000.00	216	72.00
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	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000		6,800,000,000,000.00	68,000,000	28,500,000.00	
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00	196,000,000	98,000,000.00	
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		4,800,000,000,000.00	48,000,000	17,025,000.00	
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	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
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			4,940,000,000,000.00	49,400,000	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		600,000,000.00	6,000,000.00	6,000,000	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		30,900,000,000,000.00		309,000,000	289,000,000.00
IND215	On	10/04/2012			100.00000	100.00000		15,000,000,000,000.00		150,000,000	150,000,000.00
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			9,100,000,000,000.00	91,000,000	91,000,000.00
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			0.00	0	23,000.00
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			11,700,000,000,000.00	117,000,000	32,000,000.00
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	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		2,820,000,000,000.00		28,200,000	4,700,000.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
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
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		57,880,000,000,000.00		578,800,000	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		3,200,000,000,000.00		32,000,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000		400,000,000,000.00		4,000,000	2,200,000.00
MTN03	On	13/07/2015			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
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			700,000,000,000.00	7,000,000	3,700,000.00
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
N4A411 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
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		1,600,000,000,000.00		16,000,000	8,300,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
NBK3A	On	09/09/2019			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000		2,000,000,000,000.00		20,000,000	9,900,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,800,000,000,000.00		18,000,000	9,300,000.00
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
NCLN5	On	26/03/2013			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	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
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		760,000,000,000.00	760,000,000,000.00	7,600,000	4,100,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1B	On	22/05/2013			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
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		6,000,000,000,000.00		60,000,000	30,512,000.00
NRA01	On	30/04/2014			100.00000	100.00000		17,200,000,000,000.00		172,000,000	106,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	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		6,000,000,000,000.00		60,000,000	27,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		4,380,000,000,000.00		43,800,000	34,300,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		51,700,000,000,000.00		517,000,000	28,100,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			27,000,000,000.00	270,000	90,000.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C1f	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
PR2D1f	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			6.80000	6.88500		177,422,200,000,000.00	26,091,500,000	13,037,927,000.00	
R158P	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
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			8.57500	8.67000		135,018,657,200,000.00	15,745,616,000	8,256,730,000.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.08543	218.05086		176,080,493,690,000.00	2,183,000,000	882,543,739.00	
R197	On	07/12/2023	Spot Bond			2.24500	2.24500		3,855,899,750,000.00	1,717,550,000	630,624,890.00	
R201	On	21/12/2014	Spot Bond			6.31000	6.39500		52,998,952,000,000.00	8,399,200,000	2,956,845,000.00	
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		7,721,100,000,000.00	3,357,000,000	2,069,000,000.00	
R203	On	15/09/2017	Spot Bond			7.48000	7.57500		89,920,071,955,120.00	12,021,399,994	5,314,984,000.00	
R204	On	21/12/2018	Spot Bond			7.79000	7.87500		132,883,471,480,000.00	17,058,212,000	6,606,253,000.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.08500	6.17000		78,630,370,000,000.00	12,922,000,000	4,246,200,000.00	
R207	On	15/01/2020	Spot Bond			8.01000	8.09500		162,876,280,774,500.00	20,334,117,450	8,422,377,785.00	
R208	On	31/03/2021	Spot Bond			8.05500	8.14000		142,295,086,980,000.00	17,665,436,000	7,528,064,000.00	
R209	On	31/03/2036	Spot Bond			8.95500	9.05500		157,861,605,600,000.00	17,628,320,000	10,381,375,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			2.31500	2.31000			4,528,140,000,000.00	1,956,000,000	1,006,768,000.00
R211	On	31/01/2017	Spot Bond			0.88000	0.88000			1,207,360,000,000.00	1,372,000,000	242,315,585.00
R212	On	31/01/2022	Spot Bond			2.19000	2.19000			3,946,380,000,000.00	1,802,000,000	944,410,000.00
R213	On	28/02/2031	Spot Bond			8.95500	9.05500			58,623,907,500,000.00	6,546,500,000	2,477,788,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			38,782,250,000,000.00	5,966,500,000	2,835,021,000.00
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
R321C	On	21/06/2012	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
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
R337C	On	21/06/2020	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
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
RCSB0	On	16/03/2014	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
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
RPG02	On	25/11/2014			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
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		16,080,000,000,000.00	160,800,000,000.00	160,800,000	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	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		3,480,000,000,000.00	34,800,000,000.00	34,800,000	17,300,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		460,000,000,000.00	4,600,000,000.00	4,600,000	2,500,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		1,380,000,000,000.00	13,800,000,000.00	13,800,000	6,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	09/04/2014			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			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
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			0.00	0	77,000.00
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		520,000,000,000.00		5,200,000	2,500,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000		5,160,000,000,000.00		51,600,000	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	10,500,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN87	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN87	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	13/01/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	17/02/2012			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		300,000,000,000.00		3,000,000	5,700,000.00
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		201,000,000,000,000.00		2,010,000,000	1,006,300,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		73,400,000,000,000.00		734,000,000	263,900,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		36,400,000,000,000.00		364,000,000	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		53,200,000,000,000.00		532,000,000	174,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		4,800,000,000,000.00		48,000,000	24,500,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		20,000,000,000,000.00		200,000,000	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		12,400,000,000,000.00	124,000,000	124,000,000	62,200,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		11,600,000,000,000.00	116,000,000	116,000,000	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		6,200,000,000,000.00	62,000,000	62,000,000	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		19,200,000,000,000.00	192,000,000	192,000,000	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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 :							2,673,472,879,579,620.00	184,136,690,260	83,771,479,571.00
Grand Total:							2,673,473,051,291,060.00	184,136,709,097	83,772,641,983.00