

Daily MTM Report

Daily summary for: 16/01/2012

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			8.16710	8.24550		16.70	79,694,561.80	9,758	239,862.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		1,213.00000	1,135,000	17.69	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		4.00000	4,000	17.69	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		1,164.00000	1,086,000	17.36	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		5.00000	5,000	17.36	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		1,263.00000	1,185,000	18.01	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		4.00000	4,000	18.01	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		1,249.00000	1,171,000	17.92	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		4.00000	4,000	17.92	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		1,100.00000	1,023,000	16.94	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		5.00000	6,000	16.94	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		1,002.00000	925,000	16.28	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		7.00000	8,000	16.28	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,447.00000	1,369,000	19.24	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		2.00000	2,000	19.24	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		1,051.00000	974,000	16.61	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		6.00000	7,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,497.00000	1,419,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	2,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		714.00000	644,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		19.00000	27,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		387.00000	339,000	15.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		92.00000	122,000	15.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		855.00000	781,000	15.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		10.00000	14,000	15.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		205.00000	180,000	17.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		260.00000	313,000	17.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,547.00000	1,469,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	2,000	19.90	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		188.00000	165,000	17.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		293.00000	348,000	17.92	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,398.00000	1,320,000	18.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		3.00000	3,000	18.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		355.00000	310,000	16.17	0.00	0	4,250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		110.00000	143,000	16.17	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,150.00000	1,072,000	17.27	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		5.00000	5,000	17.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,597.00000	1,519,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	2,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		807.00000	735,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		12.00000	18,000	15.54	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		246.00000	214,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		201.00000	247,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		457.00000	403,000	15.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		62.00000	86,000	15.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,199.00000	1,122,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		4.00000	5,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,647.00000	1,568,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		2.00000	1,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		497.00000	438,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		52.00000	71,000	15.46	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		325.00000	283,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		130.00000	166,000	16.34	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		421.00000	370,000	15.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		76.00000	103,000	15.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		271.00000	234,000	16.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		176.00000	217,000	16.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		904.00000	828,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		9.00000	11,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		953.00000	877,000	15.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		8.00000	10,000	15.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,348.00000	1,270,000	18.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		3.00000	3,000	18.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		580.00000	516,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		35.00000	49,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		297.00000	258,000	16.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		152.00000	191,000	16.52	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		760.00000	689,000	15.50	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		15.00000	22,000	15.50	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,846.00000	1,768,000	21.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	21.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,096.00000	2,017,000	23.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	0,000	23.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		669.00000	600,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		24.00000	33,000	15.41	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		224.00000	196,000	17.31	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		229.00000	279,000	17.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,046.00000	1,968,000	23.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	1,000	23.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,298.00000	1,221,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		3.00000	4,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		538.00000	475,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		43.00000	58,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		172.00000	151,000	18.23	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		327.00000	384,000	18.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,796.00000	1,718,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	21.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		624.00000	557,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		29.00000	40,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,696.00000	1,618,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	20.88	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		1,746.00000	1,668,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	21.21	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,896.00000	1,818,000	22.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	1,000	22.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,146.00000	2,067,000	23.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		1.00000	0,000	23.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		158.00000	138,000	18.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		363.00000	421,000	18.53	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		145.00000	127,000	18.84	0.00	0	8,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		400.00000	460,000	18.84	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		89.00000	79,000	20.80	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		644.00000	712,000	20.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		821.00000	892,000	22.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		66.00000	59,000	22.11	0.00	0	6,700.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		122.00000	107,000	19.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		477.00000	540,000	19.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		112.00000	99,000	19.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		517.00000	582,000	19.81	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		601.00000	668,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		96.00000	85,000	20.47	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		558.00000	625,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		103.00000	92,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,052.00000	1,125,000	23.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		47.00000	42,000	23.65	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,289.00000	1,364,000	25.19	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		34.00000	31,000	25.19	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.27720	8.35580		18.29	835,997.20	101	39,785.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,142.00000	1,070,000	16.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		36.00000	43,000	16.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,096.00000	1,025,000	16.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		40.00000	48,000	16.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,188.00000	1,115,000	16.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		32.00000	38,000	16.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		508.00000	469,000	17.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		252.00000	292,000	17.64	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		10.00000	13,000	17.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,616.00000	1,540,000	17.52	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		344.00000	319,000	19.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		488.00000	542,000	19.37	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		298.00000	277,000	20.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		592.00000	650,000	20.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		272.00000	253,000	20.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		666.00000	726,000	20.45	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,376.00000	1,301,000	16.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		20.00000	24,000	16.98	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		918.00000	853,000	16.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		62.00000	76,000	16.09	0.00	0	4,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		560.00000	518,000	17.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		204.00000	241,000	17.21	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		460.00000	425,000	18.07	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	18/06/2012	Foreign Exchange Future	8.20	Put		304.00000	348,000	18.07	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.38850	8.46680		19.25	3,355,400.00	400	6,456.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,326.00000	1,259,000	16.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		59.00000	71,000	16.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,282.00000	1,216,000	16.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		65.00000	78,000	16.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,370.00000	1,302,000	16.73	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		53.00000	64,000	16.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		72.00000	86,000	16.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,239.00000	1,174,000	16.61	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		973.00000	1,040,000	21.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		340.00000	328,000	21.71	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		790.00000	745,000	17.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		223.00000	257,000	17.32	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		476.00000	454,000	19.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		609.00000	666,000	19.96	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,053.00000	1,120,000	22.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		320.00000	308,000	22.06	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		748.00000	809,000	20.66	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		415.00000	397,000	20.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.49750	8.57500		19.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,063.00000	1,015,000	16.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		188.00000	218,000	16.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,031.00000	985,000	17.12	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		206.00000	238,000	17.12	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	14/12/2012	Foreign Exchange Future	7.65	Call		1,100.00000	1,047,000	16.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		175.00000	200,000	16.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		306.00000	348,000	17.88	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		881.00000	845,000	17.88	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		999.00000	1,063,000	21.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		474.00000	460,000	21.56	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.58950	8.66680		19.95	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,040.00000	1,002,000	17.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		323.00000	363,000	17.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,012.00000	977,000	17.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		345.00000	388,000	17.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,068.00000	1,029,000	17.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		301.00000	340,000	17.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,028.00000	1,091,000	21.28	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		595.00000	580,000	21.28	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		960.00000	928,000	18.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		393.00000	439,000	18.20	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.81130	8.88840		20.04	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		933.00000	915,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,023.00000	1,082,000	20.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		916.00000	899,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,056.00000	1,116,000	20.48	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		950.00000	931,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		990.00000	1,048,000	20.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.34010	9.41710		20.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,621.00000	1,601,000	18.75	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		704.00000	761,000	18.75	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,602.00000	1,583,000	18.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		735.00000	793,000	18.91	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,641.00000	1,620,000	18.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		674.00000	730,000	18.59	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		456.00000	498,000	17.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,873.00000	1,838,000	17.60	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.41420	10.49120		21.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,253.00000	2,238,000	20.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		962.00000	1,024,000	20.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,234.00000	2,220,000	20.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		993.00000	1,056,000	20.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,272.00000	2,256,000	20.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		931.00000	992,000	20.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.16710	8.24550			16.70	0.00	0	796.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			71,393.00000	64,403,000	15.45	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			1,843.00000	2,693,000	15.45	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			66,851.00000	60,009,000	15.41	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			2,301.00000	3,299,000	15.41	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			76,013.00000	68,891,000	15.50	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			1,463.00000	2,181,000	15.50	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			20,093.00000	24,738,000	17.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			24,643.00000	21,448,000	17.00	0.00	0	80.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.27720	8.35580		18.29	0.00	0	83.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			39,726.00000	36,768,000	18.72	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			39,146.00000	44,048,000	18.72	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			37,843.00000	35,043,000	18.94	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			42,263.00000	47,323,000	18.94	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			41,707.00000	38,590,000	18.50	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			36,127.00000	40,870,000	18.50	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future				12.50040	12.60770		14.42	1,187,538.00	95	10,826.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call			1,181.00000	1,079,000	15.18	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put			23.00000	29,000	15.18	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call			1,133.00000	1,031,000	14.94	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put			25.00000	31,000	14.94	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call			1,230.00000	1,126,000	15.43	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put			22.00000	26,000	15.43	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call			1,085.00000	984,000	14.70	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put			27.00000	34,000	14.70	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Call			753.00000	665,000	13.02	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Put			45.00000	65,000	13.02	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Call			1,619.00000	1,513,000	17.40	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Put			11.00000	13,000	17.40	0.00	0	768.00
£ / R On	19/03/2012	Foreign Exchange Future	11.80	Call			846.00000	754,000	13.50	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.80	Put			38.00000	54,000	13.50	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	12.30	Call			456.00000	398,000	13.95	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	12.30	Put			148.00000	198,000	13.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,278.00000	1,174,000	15.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		20.00000	24,000	15.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,717.00000	1,612,000	17.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		9.00000	12,000	17.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		941.00000	845,000	13.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		33.00000	45,000	13.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,521.00000	1,416,000	16.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		13.00000	16,000	16.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		667.00000	590,000	13.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		59.00000	90,000	13.25	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		707.00000	627,000	13.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		49.00000	77,000	13.14	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		320.00000	279,000	14.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		262.00000	329,000	14.61	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		453.00000	535,000	15.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		211.00000	185,000	15.75	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,024.00000	1,120,000	18.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		82.00000	70,000	18.05	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.65680	12.76410		15.91	0.00	0	2,835.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,043.00000	970,000	14.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		129.00000	163,000	14.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,006.00000	935,000	14.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		142.00000	178,000	14.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,082.00000	1,006,000	14.39	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		118.00000	149,000	14.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Future			12.81510	12.92200		16.57	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		572.00000	493,000	17.94	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,100.00000	1,128,000	17.94	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		558.00000	480,000	18.04	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,136.00000	1,165,000	18.04	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		587.00000	506,000	17.83	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,065.00000	1,091,000	17.83	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10650	0.10720		13.78	0.00	0	4,328.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,723.00000	1,653,000	17.67	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		3.00000	3,000	17.67	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		755.00000	691,000	13.78	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		35.00000	41,000	13.78	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,720.00000	2,650,000	22.33	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	22.33	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10810	0.10880		16.48	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		548.00000	515,000	18.22	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		468.00000	505,000	18.22	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		258.00000	243,000	21.03	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,178.00000	1,233,000	21.03	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,175.00000	1,116,000	16.38	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		95.00000	106,000	16.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.34900	10.46190		13.63	5,898,930.00	570	21,642.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		447.00000	374,000	13.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		85.00000	125,000	13.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		412.00000	343,000	13.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		100.00000	144,000	13.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		484.00000	407,000	13.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		72.00000	108,000	13.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,416.00000	1,304,000	15.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		4.00000	5,000	15.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		345.00000	284,000	13.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		133.00000	185,000	13.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		694.00000	598,000	13.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		32.00000	49,000	13.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,465.00000	1,353,000	16.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		3.00000	4,000	16.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		606.00000	517,000	13.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		44.00000	68,000	13.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		178.00000	147,000	14.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		316.00000	398,000	14.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		135.00000	111,000	15.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		423.00000	512,000	15.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		315.00000	258,000	13.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		153.00000	209,000	13.60	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		74.00000	60,000	16.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		712.00000	811,000	16.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		41.00000	32,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,079.00000	1,183,000	18.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		103.00000	84,000	15.73	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	10.90	Put		541.00000	635,000	15.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		29.00000	22,000	19.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,317.00000	1,423,000	19.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		95.00000	77,000	15.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		583.00000	678,000	15.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		927.00000	821,000	13.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		15.00000	22,000	13.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		55.00000	44,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		893.00000	995,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		124.00000	101,000	15.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		462.00000	552,000	15.32	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		625.00000	722,000	16.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		87.00000	71,000	16.19	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,174.00000	1,278,000	18.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		36.00000	27,000	18.81	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.49700	10.61030		15.48	0.00	0	24,589.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		513.00000	463,000	15.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		303.00000	366,000	15.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		488.00000	441,000	15.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		328.00000	394,000	15.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		539.00000	487,000	15.15	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		279.00000	340,000	15.15	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.64950	10.76340		16.39	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		584.00000	521,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		546.00000	597,000	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		560.00000	499,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		572.00000	625,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		609.00000	544,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		521.00000	570,000	16.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.08130	11.18440		16.85	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		906.00000	887,000	17.41	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,215.00000	1,299,000	17.41	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		890.00000	872,000	17.48	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,249.00000	1,334,000	17.48	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		922.00000	903,000	17.34	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,181.00000	1,265,000	17.34	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			411.03400	410.26200			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			416.86700	416.09900			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			374.59600	373.95600			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			379.91200	379.27700			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.36850	8.42450		14.26	5,021,100.00	600	28,381.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,179.00000	1,123,000	17.06	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		5.00000	5,000	17.06	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,130.00000	1,074,000	16.71	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		6.00000	6,000	16.71	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,229.00000	1,172,000	17.41	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		5.00000	4,000	17.41	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,031.00000	975,000	16.00	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	7.40	Put		7.00000	7,000	16.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,477.00000	1,421,000	19.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		3.00000	3,000	19.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		698.00000	644,000	14.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		24.00000	26,000	14.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		982.00000	926,000	15.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		8.00000	8,000	15.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,427.00000	1,371,000	18.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		3.00000	3,000	18.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,225.00000	2,169,000	22.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	1,000	22.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		566.00000	513,000	14.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		42.00000	45,000	14.50	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.40420	8.45860		15.72	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		887.00000	830,000	15.51	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		78.00000	76,000	15.51	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		846.00000	790,000	15.49	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		87.00000	86,000	15.49	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		928.00000	872,000	15.54	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		69.00000	68,000	15.54	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.44720	8.50060		16.19	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		602.00000	547,000	15.92	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		338.00000	336,000	15.92	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		576.00000	522,000	15.99	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		362.00000	361,000	15.99	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	17/09/2012	Foreign Exchange Future	8.19	Call		629.00000	574,000	15.86	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		315.00000	313,000	15.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.41540	9.45470		17.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,517.00000	2,480,000	17.12	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		362.00000	365,000	17.12	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,476.00000	2,439,000	17.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		371.00000	374,000	17.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,558.00000	2,521,000	17.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		353.00000	356,000	17.22	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.00160	8.03640		11.91	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		505.00000	474,000	11.84	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		19.00000	22,000	11.84	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		459.00000	429,000	11.63	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		23.00000	27,000	11.63	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		551.00000	520,000	12.05	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		15.00000	18,000	12.05	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.09270	8.12730		12.77	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		258.00000	245,000	12.98	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		281.00000	302,000	12.98	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		239.00000	228,000	13.19	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		312.00000	335,000	13.19	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		278.00000	264,000	12.77	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		251.00000	271,000	12.77	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.28320	0.32330			0.00	0	100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	30/03/2012			0.08720	0.07070			0.00	0	100,000.00
CF CAN	On	31/01/2012			0.15770	0.20140			0.00	0	12,500.00
CF CAN	On	29/02/2012			0.14910	0.17060			0.00	0	12,500.00
CF CAN	On	31/01/2012			0.00530	0.00290			0.00	0	19,481.00
CF CAN	On	29/02/2012			0.03360	0.02170			0.00	0	12,987.00
CHF / R	On	19/03/2012			8.57270	8.64700		15.57	0.00	0	25.00
CHF / R	On	19/03/2012	8.60	Call		235.00000	213,000	15.88	0.00	0	0.00
CHF / R	On	19/03/2012	8.60	Put		188.00000	240,000	15.88	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Call		211.00000	194,000	16.19	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Put		214.00000	271,000	16.19	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Call		260.00000	232,000	15.57	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Put		163.00000	209,000	15.57	0.00	0	0.00
CHF / R	On	18/06/2012			8.70540	8.77950		18.09	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Call		306.00000	284,000	19.69	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Put		627.00000	679,000	19.69	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Call		293.00000	271,000	19.89	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Put		664.00000	716,000	19.89	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Call		321.00000	297,000	19.49	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Put		592.00000	642,000	19.49	0.00	0	0.00
CRD1	On	02/02/2012			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			375.90100	375.27900			0.00	0	185.00
GOVI	On	02/02/2012	GOVI	369.00	Call		62,790.00000	69,010,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		62,690.00000	68,910,000		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		62,890.00000	69,110,000		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			381.23600	380.61900			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		13,810.00000	7,640,000		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		13,910.00000	7,740,000		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		13,710.00000	7,540,000		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			167.78500	167.70300			0.00	0	511.00
IGOV	On	03/05/2012	Index Future			170.16600	170.08900			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			455.15200	455.20200			0.00	0	88.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	5.61000				0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.61000	5.61000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.64000	5.62000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.66000	5.65000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.75000	5.72000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.92000	5.87000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.10000	6.08000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.33000	6.31000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.60000	6.57000				0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.73000	6.71000				0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			6.46550	6.49900		11.29	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		259.00000	233,000	11.51	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		44.00000	51,000	11.51	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		251.00000	226,000	11.49	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		46.00000	54,000	11.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		266.00000	241,000	11.52	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		41.00000	49,000	11.52	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.51440	6.54610		14.04	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		377.00000	354,000	13.94	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		131.00000	140,000	13.94	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		346.00000	324,000	13.96	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		150.00000	160,000	13.96	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		410.00000	386,000	13.91	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		114.00000	122,000	13.91	0.00	0	0.00
OTH1 On	02/02/2012	Index Future			367.21900	366.50000			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			6.78200	6.80900		3.61	0.00	0	10,961.00
R157 On	02/02/2012	Bond Future	8.50	Call		5,823.00000	5,919,000	3.73	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	3.73	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call		5,990.00000	6,086,000	3.73	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	3.73	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call		5,656.00000	5,752,000	3.73	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	8.45	Put		0.00000	0,000	3.73	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		112.00000	108,000	3.57	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,037.00000	937,000	3.57	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,919.00000	2,822,000	3.45	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		1.00000	0,000	3.45	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		983.00000	1,038,000	3.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		131.00000	90,000	3.65	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,018.00000	1,920,000	3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		11.00000	9,000	3.50	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,341.00000	1,240,000	3.55	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		57.00000	52,000	3.55	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		200.00000	201,000	3.59	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		767.00000	672,000	3.59	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,430.00000	1,505,000	3.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		51.00000	30,000	3.66	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.87600	6.90300		3.98	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,417.00000	4,497,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		72.00000	63,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,565.00000	4,646,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		63.00000	54,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,270.00000	4,349,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		83.00000	72,000	4.25	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.93800	6.96900		4.17	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,618.00000	3,683,000	4.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		520.00000	490,000	4.48	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	02/08/2012	Bond Future	8.05	Call		3,733.00000	3,799,000	4.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		487.00000	458,000	4.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,500.00000	3,564,000	4.46	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		550.00000	519,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.00600	7.04300		4.34	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,777.00000	1,820,000	4.34	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,898.00000	1,837,000	4.34	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,854.00000	1,898,000	4.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,834.00000	1,774,000	4.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,707.00000	1,748,000	4.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,969.00000	1,906,000	4.33	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			8.54900	8.57000		13.59	0.00	0	27,779.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,184.00000	4,290,000	13.94	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		295.00000	206,000	13.94	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,564.00000	4,682,000	13.97	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		235.00000	158,000	13.97	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,814.00000	3,906,000	13.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		367.00000	264,000	13.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,997.00000	7,796,000	13.08	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		21.00000	14,000	13.08	0.00	0	6,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	6.75	Put		18,803.00000	18,608,000	12.91	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	12.91	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,581.00000	5,361,000	13.25	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		118.00000	93,000	13.25	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		33,739.00000	33,934,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,513.00000	105,708,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	14.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.63700	8.65800		14.68	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,560.00000	5,633,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,511.00000	2,393,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,838.00000	5,915,000	14.91	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,353.00000	2,239,000	14.91	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,287.00000	5,357,000	14.83	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,677.00000	2,555,000	14.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.71400	0.00000		14.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		517.00000	5,171,000	14.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		16,003.00000	4,850,000	14.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		565.00000	5,411,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		15,607.00000	4,646,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		477.00000	4,946,000	14.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		16,409.00000	5,071,000	14.68	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.79100	8.81500		14.59	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,852.00000	5,928,000	14.59	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,423.00000	6,289,000	14.59	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	01/11/2012	Bond Future	8.80	Call		6,080.00000	6,159,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,211.00000	6,080,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,639.00000	5,714,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,652.00000	6,517,000	14.56	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
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.91325	218.91230			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		912.00000	913,000		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		862.00000	863,000		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		962.00000	963,000		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			247.26096	247.24377			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		10,244.00000	10,261,000		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		10,194.00000	10,211,000		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		10,294.00000	10,311,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.28500	6.31100		2.86	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,059.00000	5,129,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,186.00000	5,256,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,933.00000	5,003,000	2.94	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	2.94	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.34200	6.36900		3.18	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,376.00000	3,437,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		41.00000	35,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,488.00000	3,550,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		34.00000	30,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,263.00000	3,324,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		46.00000	40,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.36000	6.39000		3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,758.00000	2,807,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		308.00000	290,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,846.00000	2,896,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		287.00000	270,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,672.00000	2,720,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		331.00000	312,000	3.65	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.36600	6.40500		3.54	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	01/11/2012	Bond Future	6.50	Call		1,496.00000	1,531,000	3.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,305.00000	1,261,000	3.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,555.00000	1,591,000	3.65	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,263.00000	1,221,000	3.65	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,438.00000	1,472,000	3.61	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,347.00000	1,303,000	3.61	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
R202	On	02/02/2012	Bond Future			186.78334	186.77030			0.00	0	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,770.00000	9,783,000		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		9,720.00000	9,733,000		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		9,820.00000	9,833,000		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			7.46800	7.49400		6.49	0.00	0	3,569.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,587.00000	5,706,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,801.00000	5,921,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,372.00000	5,491,000	6.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	0,000	6.82	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	02/02/2012	Bond Future	6.95	Put		2,579.00000	2,452,000	6.30	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		37.00000	30,000	6.30	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,541.00000	1,410,000	6.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		177.00000	166,000	6.39	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		365.00000	360,000	6.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,030.00000	906,000	6.44	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,153.00000	2,242,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		80.00000	50,000	6.63	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.56600	7.59300		7.13	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,209.00000	5,303,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		259.00000	234,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,391.00000	5,487,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		234.00000	210,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,028.00000	5,121,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		286.00000	259,000	7.61	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.64700	7.67500		7.24	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,468.00000	4,539,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,057.00000	1,009,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,612.00000	4,685,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		998.00000	953,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,319.00000	4,389,000	7.71	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,110.00000	1,062,000	7.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.73200	7.76500		7.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,638.00000	2,693,000	7.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,698.00000	2,620,000	7.24	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	01/11/2012	Bond Future	7.80	Call		2,747.00000	2,803,000	7.27	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,606.00000	2,529,000	7.27	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,537.00000	2,590,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,799.00000	2,719,000	7.23	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			7.77100	7.79800		8.18	0.00	0	3,526.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,103.00000	6,245,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,347.00000	6,489,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1.00000	0,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,859.00000	6,001,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1.00000	0,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,998.00000	2,846,000	7.97	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		54.00000	44,000	7.97	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,426.00000	1,478,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		367.00000	276,000	8.28	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		227.00000	214,000	8.08	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,815.00000	1,659,000	8.08	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.87000	7.89700		8.83	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,855.00000	4,945,000	9.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		621.00000	573,000	9.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,045.00000	5,138,000	9.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		570.00000	525,000	9.37	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	03/05/2012	Bond Future	8.70	Call		4,663.00000	4,750,000	9.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		671.00000	620,000	9.34	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.95500	7.98300		8.91	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,165.00000	4,237,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,659.00000	1,593,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,325.00000	4,399,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,581.00000	1,517,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,007.00000	4,077,000	9.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,740.00000	1,672,000	9.19	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.04000	8.07100		8.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,108.00000	3,165,000	8.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,446.00000	3,356,000	8.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,233.00000	3,292,000	8.94	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,333.00000	3,244,000	8.94	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,991.00000	3,047,000	8.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,568.00000	3,476,000	8.89	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			6.07000	6.09200		1.73	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,419.00000	3,459,000	1.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	1.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,506.00000	3,547,000	1.75	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	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	1.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,331.00000	3,372,000	1.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.12600	6.14900		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,153.00000	2,188,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		16.00000	15,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,229.00000	2,264,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		14.00000	13,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,078.00000	2,113,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		19.00000	18,000	2.08	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.11900	6.14500		2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,685.00000	1,710,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		182.00000	171,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,739.00000	1,766,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		169.00000	160,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,631.00000	1,656,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		195.00000	185,000	2.28	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.06900	6.10800		2.20	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		757.00000	774,000	2.20	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		881.00000	853,000	2.20	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		787.00000	805,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		854.00000	827,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		728.00000	745,000	2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		909.00000	882,000	2.19	0.00	0	0.00
R206	On	15/01/2014	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
R207	On	02/02/2012	Bond Future			8.02100	8.04300		8.53	0.00	0	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,193.00000	5,315,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3.00000	1,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,453.00000	5,576,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1.00000	1,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,932.00000	5,053,000	8.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		4.00000	1,000	8.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,005.00000	3,878,000	8.21	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		11.00000	8,000	8.21	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,351.00000	2,212,000	8.35	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		111.00000	96,000	8.35	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		336.00000	322,000	8.45	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,428.00000	1,290,000	8.45	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,612.00000	2,703,000	8.76	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		88.00000	55,000	8.76	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.12100	8.14200		10.27	0.00	0	10.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,233.00000	4,292,000	10.69	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		988.00000	932,000	10.69	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,425.00000	4,486,000	10.72	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		919.00000	865,000	10.72	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,045.00000	4,101,000	10.66	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,061.00000	1,003,000	10.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.20700	8.23000		10.30	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,516.00000	4,576,000	10.68	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	02/08/2012	Bond Future	8.75	Put		1,811.00000	1,749,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,687.00000	4,749,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,727.00000	1,667,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,347.00000	4,405,000	10.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,898.00000	1,834,000	10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.29000	8.31600		10.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,382.00000	3,431,000	10.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,722.00000	3,637,000	10.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,516.00000	3,567,000	10.31	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,598.00000	3,516,000	10.31	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,255.00000	3,303,000	10.25	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,854.00000	3,768,000	10.25	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			8.04900	8.07600		8.94	3,763,512.40	40	14,050.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,368.00000	5,530,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2.00000	1,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,646.00000	5,808,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1.00000	0,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,090.00000	5,250,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		4.00000	1,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,893.00000	3,726,000	8.63	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	02/02/2012	Bond Future	7.45	Call		16.00000	12,000	8.63	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,419.00000	2,244,000	8.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		114.00000	103,000	8.77	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		362.00000	358,000	8.88	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,432.00000	1,265,000	8.88	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,877.00000	3,009,000	9.24	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		73.00000	42,000	9.24	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.13700	8.16400		11.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,447.00000	5,552,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		690.00000	636,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,663.00000	5,772,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		632.00000	582,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,229.00000	5,331,000	11.85	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		748.00000	691,000	11.85	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.21300	8.24100		11.30	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,836.00000	4,920,000	11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,970.00000	1,893,000	11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,021.00000	5,107,000	11.79	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,880.00000	1,805,000	11.79	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,654.00000	4,736,000	11.70	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,065.00000	1,986,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.29000	8.32000		11.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,475.00000	3,542,000	11.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,868.00000	3,767,000	11.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,622.00000	3,690,000	11.26	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	01/11/2012	Bond Future	8.30	Put		3,734.00000	3,634,000	11.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,339.00000	3,404,000	11.20	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,014.00000	3,911,000	11.20	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
R209	On	02/02/2012	Bond Future			8.94700	8.96300		18.33	0.00	0	2,900.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,438.00000	1,406,000	18.33	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,154.00000	999,000	18.33	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		1,650.00000	1,626,000	18.37	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		986.00000	839,000	18.37	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,242.00000	1,203,000	18.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,342.00000	1,180,000	18.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.02300	9.03900		19.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,059.00000	3,078,000	19.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,356.00000	3,253,000	19.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,247.00000	3,267,000	19.84	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,164.00000	3,062,000	19.84	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,879.00000	2,895,000	19.75	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,559.00000	3,453,000	19.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.09000	9.10700		19.83	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,987.00000	5,027,000	20.20	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	02/08/2012	Bond Future	9.25	Put		3,929.00000	3,842,000	20.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,191.00000	5,233,000	20.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,769.00000	3,684,000	20.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,787.00000	4,825,000	20.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,096.00000	4,007,000	20.13	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.15700	9.17500		19.67	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,471.00000	4,511,000	19.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,783.00000	5,690,000	19.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,644.00000	4,685,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,577.00000	5,485,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,302.00000	4,340,000	19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,996.00000	5,901,000	19.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			140.11412	140.10422			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		9,104.00000	9,114,000		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		9,054.00000	9,064,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/02/2012	Bond Future	130.95	Call		9,154.00000	9,164,000		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			116.60195	116.59812			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,098.00000	6,102,000		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		6,048.00000	6,052,000		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		6,148.00000	6,152,000		0.00	0	0.00
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			113.47758	113.46985			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,970.00000	4,978,000		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		4,920.00000	4,928,000		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		5,020.00000	5,028,000		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			8.91900	8.94000		16.51	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,562.00000	1,556,000	16.51	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,093.00000	922,000	16.51	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,787.00000	1,792,000	16.55	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	02/02/2012	Bond Future	9.05	Put		930.00000	770,000	16.55	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,354.00000	1,338,000	16.47	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,276.00000	1,094,000	16.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.00000	9.02100		17.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,212.00000	4,267,000	18.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,469.00000	2,361,000	18.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,433.00000	4,492,000	18.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,317.00000	2,213,000	18.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,995.00000	4,047,000	18.01	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,628.00000	2,517,000	18.01	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.07200	9.09400		17.87	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,140.00000	5,203,000	18.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		3,963.00000	3,858,000	18.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,350.00000	5,415,000	18.28	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		3,802.00000	3,699,000	18.28	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,933.00000	4,993,000	18.14	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,131.00000	4,023,000	18.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.14600	9.16900		17.72	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,577.00000	4,636,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,863.00000	5,748,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,753.00000	4,814,000	17.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,655.00000	5,543,000	17.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,403.00000	4,460,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,075.00000	5,959,000	17.53	0.00	0	0.00
R213	On	28/02/2031	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
R213/ROn 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/FOOn 19/03/2012 Foreign Exchange Future			1.28890	1.30400		17.45	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.20	Call		1,092.00000	955,000	16.59	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.20	Put		52.00000	66,000	16.59	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.25	Call		680.00000	574,000	16.43	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.25	Put		140.00000	185,000	16.43	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.15	Call		1,556.00000	1,407,000	16.75	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.15	Put		16.00000	18,000	16.75	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future			1.30510	1.32060		18.39	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.15	Call		1,764.00000	1,628,000	16.53	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.15	Put		58.00000	77,000	16.53	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.20	Call		1,347.00000	1,228,000	16.95	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.20	Put		141.00000	177,000	16.95	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.10	Call		2,239.00000	2,091,000	17.52	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.10	Put		33.00000	40,000	17.52	0.00	0	0.00

Total for Derivatives : **99,757,039.40** **11,564** **1,171,680.00**

i-Bonds

1BG4A'On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			5,000,000,000.00	50,000	25,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		900,000,000.00		9,000	22,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	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		400,000,000.00		4,000	10,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			3,200,000,000.00	32,000	16,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			600,000,000.00	6,000	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	9,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		500,000,000,000.00		5,000,000	5,000,000.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	14,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			1,800,000,000.00	18,000	9,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	10,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	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
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		2,400,000,000,000.00	24,000,000	12,000,000.00	
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	3,000,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	10,000.00
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			900,000,000.00	9,000	13,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN22	On	11/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000		1,000,000,000.00		10,000	2,000,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
DENG2	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/02/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000			2,400,000,000.00	24,000	266,116,000.00
DV23	On	27/02/2023			100.00000	100.00000			400,000,000.00	4,000	423,086,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000			0.00	0	18,061,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
EQ149	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ158	On	16/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ159	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQ162	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ163	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ164	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ166	On	08/02/2012	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
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			26,800,000,000,000.00	268,000,000	142,000,000.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			482,000,000,000.00	4,820,000	54,604,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			5,614,750,000.00	607,000	267,359,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			5,000,000,000.00	500,000	69,050,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			251,200,000.00	32,000	35,169,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			330,000,000.00	44,000	221,272,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000.00	2,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	550,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX _{On} 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11 _{On} 29/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12 _{On} 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13 _{On} 01/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 _{On} 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 _{On} 19/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 _{On} 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 _{On} 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 _{On} 25/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 _{On} 18/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 _{On} 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 _{On} 15/02/2012 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
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			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
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			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
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
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	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
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			1,400,000,000.00	14,000	28,070,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,340,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			300,000,000.00	3,000	16,013,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			21,600,000,000,000.00	216,000,000	108,000,000.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000			0.00	0	12,000,000.00
IBL12	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015			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
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	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
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			20,700,000,000.00	207,000	3,201,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		800,000,000,000.00		8,000,000	2,000,000.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			600,000,000.00	6,000	17,000.00
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			900,000,000.00	9,000	29,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,660,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			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
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
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	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
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
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			760,000,000,000.00	7,600,000	6,600,000.00
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ001On 09/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ001On 05/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF017On 16/04/2012 Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF018On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF021On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF022On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF023On 26/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF024On 05/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF027On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP011On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP012On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP013On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP141On 10/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP161On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP171On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			600,000,000.00	6,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			1,300,000,000.00	13,000	2,000,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			800,000,000.00	8,000	3,500,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		2,100,000,000.00		21,000	8,000,000.00
NBK2B	On	15/09/2015			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
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	6,000,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	9,000,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,800,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		4,500,000,000.00		45,000	30,018,000.00
NRA01	On	30/04/2014			100.00000	100.00000		40,000,000,000,000.00		400,000,000	583,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		900,000,000.00		9,000	10,030,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	9,300,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		1,700,000,000.00		17,000	66,500,000.00
OTCA0	On	31/07/2012			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
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000		360,000,000.00	3,600,000.00	3,600,000	600,000.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	10,000,000.00
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			6.76000	6.78500			114,330,890,579,360.00	16,912,853,636	13,711,328,636.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.53000	8.55000			53,773,213,224,370.00	6,304,010,929	9,199,857,168.00
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			218.29282	218.25826			11,026,625,216,660.00	50,513,000	598,534,200.00
R197	On	07/12/2023	Spot Bond			2.23000	2.23000			131,850,980,000.00	59,126,000	500,626,000.00
R201	On	21/12/2014	Spot Bond			6.27000	6.29500			25,399,298,646,480.00	4,050,924,824	2,509,281,000.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000			2,254,767,197,200.00	980,333,564	2,319,544,675.00
R203	On	15/09/2017	Spot Bond			7.44500	7.47000			33,613,691,075,000.00	4,514,935,000	4,795,428,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.75000	7.77500			29,313,652,700,000.00	3,782,406,800	5,304,898,800.00
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			6.05500	6.07500			22,597,865,500,000.00	3,732,100,000	5,759,341,000.00
R207	On	15/01/2020	Spot Bond			8.00000	8.02000			32,406,771,200,000.00	4,050,846,400	8,439,872,000.00
R208	On	31/03/2021	Spot Bond			8.03000	8.05500			42,302,072,120,000.00	5,268,004,000	7,566,773,604.00
R209	On	31/03/2036	Spot Bond			8.93000	8.94500			43,021,105,490,000.00	4,817,593,000	9,846,043,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			276,825,285,660.00	119,837,786	924,021,282.00
R211	On	31/01/2017	Spot Bond			0.90000	0.90000			0.00	0	284,390,000.00
R212	On	31/01/2022	Spot Bond			2.17000	2.17000			411,584,620,440.00	189,670,332	721,290,000.00
R213	On	28/02/2031	Spot Bond			8.90000	8.92000			11,432,940,000,000.00	1,284,600,000	1,685,086,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			3,278,600,000,000.00	504,400,000	2,349,205,939.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000				0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000				0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000				0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000				0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000				0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500				0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000				0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000				0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	20,550,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,400,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	2,300,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,900,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			46,000,000.00	8,000	4,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	6,000.00
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			400,000,000.00	4,000	20,735,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000	14,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	13,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870On 20/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On 13/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN879On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN884On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN885On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888On 17/04/2012 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
SYN885	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			10,270,000,000.00	102,700	102,700.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TH7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	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
THE9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A5	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
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	22,000.00
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			51,100,000,000.00	511,000	1,005,146,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	264,038,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	174,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	24,082,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	66,172,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	128,000,000.00
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			478,000,000,000.00	4,780,000	36,290,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			80,000,000,000.00	800,000	800,000.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			90,000,000,000.00	900,000	900,000.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							524,061,565,785,170.00	57,608,131,971	83,075,623,004.00
Grand Total:							524,061,665,542,209.00	57,608,143,535	83,076,794,684.00