

Daily MTM Report

Daily summary for: 18/01/2012

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			8.10310	8.12180		16.04	65,335,295.30	8,063	243,006.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		1,090.00000	1,071,000	16.99	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		4.00000	4,000	16.99	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		1,041.00000	1,022,000	16.63	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		5.00000	5,000	16.63	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		1,139.00000	1,121,000	17.34	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		3.00000	4,000	17.34	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		1,125.00000	1,107,000	17.24	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		3.00000	4,000	17.24	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		977.00000	959,000	16.18	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		5.00000	6,000	16.18	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		879.00000	861,000	15.47	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		7.00000	8,000	15.47	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,324.00000	1,305,000	18.66	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		2.00000	2,000	18.66	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		928.00000	910,000	15.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		6.00000	7,000	15.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,374.00000	1,355,000	19.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	2,000	19.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		600.00000	582,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		28.00000	29,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		303.00000	289,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		131.00000	136,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		736.00000	718,000	15.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		14.00000	15,000	15.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		156.00000	146,000	17.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		334.00000	343,000	17.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,423.00000	1,405,000	19.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	2,000	19.36	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		143.00000	133,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		371.00000	380,000	17.59	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,274.00000	1,255,000	18.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		2.00000	2,000	18.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		276.00000	262,000	15.70	0.00	0	4,250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		154.00000	159,000	15.70	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,027.00000	1,008,000	16.53	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		5.00000	5,000	16.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,473.00000	1,454,000	19.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	1,000	19.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		690.00000	672,000	14.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		18.00000	19,000	14.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		188.00000	176,000	16.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		266.00000	273,000	16.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		365.00000	349,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		93.00000	96,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,076.00000	1,057,000	16.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		4.00000	4,000	16.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,523.00000	1,504,000	20.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	20.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		399.00000	383,000	15.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		77.00000	80,000	15.03	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		250.00000	237,000	15.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		178.00000	184,000	15.87	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		333.00000	318,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		111.00000	115,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		206.00000	194,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		234.00000	241,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		783.00000	765,000	15.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		11.00000	12,000	15.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		831.00000	812,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		9.00000	9,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,225.00000	1,206,000	17.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		3.00000	3,000	17.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		472.00000	455,000	14.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		50.00000	52,000	14.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		226.00000	213,000	16.04	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		204.00000	210,000	16.04	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		644.00000	626,000	14.91	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		22.00000	23,000	14.91	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,723.00000	1,704,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,972.00000	1,953,000	23.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		556.00000	538,000	14.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		34.00000	35,000	14.80	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		171.00000	160,000	16.97	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		299.00000	307,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,922.00000	1,903,000	22.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,175.00000	1,156,000	17.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		3.00000	3,000	17.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		435.00000	418,000	14.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		63.00000	65,000	14.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		130.00000	121,000	17.90	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		408.00000	418,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,673.00000	1,654,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		514.00000	496,000	14.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		42.00000	43,000	14.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,573.00000	1,554,000	20.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	20.43	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		1,623.00000	1,604,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	20.78	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,772.00000	1,754,000	21.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	1,000	21.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,022.00000	2,003,000	23.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		119.00000	110,000	18.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		447.00000	457,000	18.21	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		109.00000	101,000	18.52	0.00	0	8,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		487.00000	498,000	18.52	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		68.00000	61,000	20.55	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		746.00000	758,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		928.00000	942,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		50.00000	45,000	21.85	0.00	0	6,700.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		92.00000	85,000	19.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		570.00000	582,000	19.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		85.00000	78,000	19.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		613.00000	625,000	19.54	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		701.00000	713,000	20.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		73.00000	66,000	20.21	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		657.00000	669,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		79.00000	72,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,164.00000	1,178,000	23.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		36.00000	31,000	23.40	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,404.00000	1,420,000	24.95	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	9.50	Call		26.00000	23,000	24.95	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.21210	8.23110		17.67	17,935,226.40	2,184	39,063.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,023.00000	1,005,000	15.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		42.00000	43,000	15.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		978.00000	960,000	15.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		47.00000	48,000	15.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,068.00000	1,050,000	15.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		37.00000	38,000	15.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		432.00000	421,000	17.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		301.00000	309,000	17.24	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		12.00000	13,000	17.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,493.00000	1,475,000	17.14	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		290.00000	280,000	18.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		559.00000	568,000	18.97	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		251.00000	242,000	19.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		670.00000	680,000	19.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		229.00000	220,000	20.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		748.00000	758,000	20.07	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,254.00000	1,236,000	16.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		23.00000	24,000	16.50	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		807.00000	791,000	15.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		76.00000	79,000	15.61	0.00	0	4,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		478.00000	467,000	16.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		247.00000	255,000	16.82	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		390.00000	379,000	17.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		359.00000	367,000	17.67	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.32160	8.34100		18.56	1,664,320.00	200	6,456.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,209.00000	1,192,000	16.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		68.00000	70,000	16.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,166.00000	1,149,000	16.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		75.00000	77,000	16.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,253.00000	1,235,000	16.19	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		62.00000	63,000	16.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		82.00000	84,000	16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,123.00000	1,106,000	16.05	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,061.00000	1,071,000	21.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		302.00000	293,000	21.36	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		700.00000	688,000	16.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		259.00000	266,000	16.90	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		421.00000	412,000	19.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		680.00000	690,000	19.61	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,143.00000	1,153,000	21.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		284.00000	275,000	21.70	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		826.00000	836,000	20.31	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		367.00000	358,000	20.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.42900	8.44940		19.06	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		965.00000	955,000	16.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		216.00000	226,000	16.66	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		935.00000	924,000	16.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		236.00000	245,000	16.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		997.00000	986,000	16.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		198.00000	207,000	16.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		347.00000	357,000	17.49	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		796.00000	786,000	17.49	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,078.00000	1,089,000	21.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		427.00000	418,000	21.18	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.52240	8.54320		19.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		950.00000	942,000	17.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		357.00000	370,000	17.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		925.00000	917,000	17.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		382.00000	395,000	17.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		976.00000	968,000	17.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		333.00000	346,000	17.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,098.00000	1,110,000	20.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		541.00000	532,000	20.82	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		876.00000	868,000	17.78	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		433.00000	446,000	17.78	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.74600	8.76540		19.21	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		859.00000	849,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,072.00000	1,081,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		843.00000	834,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,106.00000	1,116,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		875.00000	865,000	19.65	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,038.00000	1,047,000	19.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.28180	9.29780		19.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,535.00000	1,529,000	18.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		737.00000	747,000	18.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,517.00000	1,511,000	18.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		769.00000	779,000	18.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,554.00000	1,548,000	18.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		706.00000	716,000	18.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		472.00000	482,000	17.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,770.00000	1,764,000	17.03	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.35590	10.37190		21.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,162.00000	2,151,000	19.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		990.00000	995,000	19.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,144.00000	2,133,000	19.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,022.00000	1,027,000	19.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,180.00000	2,169,000	19.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		958.00000	963,000	19.51	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.10310	8.12180			16.04	81,031.00	10	791.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			59,969.00000	58,174,000	14.85	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			2,789.00000	2,864,000	14.85	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			55,605.00000	53,837,000	14.80	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			3,425.00000	3,527,000	14.80	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			64,434.00000	62,618,000	14.91	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			2,254.00000	2,308,000	14.91	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			26,610.00000	27,323,000	16.66	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			18,790.00000	17,633,000	16.66	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			8.21210	8.23110		17.67	0.00	0	83.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		33,556.00000	32,524,000	18.32	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		45,446.00000	46,314,000	18.32	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		31,942.00000	30,926,000	18.54	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		48,832.00000	49,716,000	18.54	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		35,266.00000	34,217,000	18.10	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		42,156.00000	43,007,000	18.10	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.49240	12.45360		14.02	1,111,823.60	89	10,840.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,033.00000	1,068,000	15.06	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		29.00000	26,000	15.06	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		986.00000	1,021,000	14.80	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		32.00000	29,000	14.80	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		1,080.00000	1,116,000	15.32	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		26.00000	24,000	15.32	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		939.00000	974,000	14.54	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put		35.00000	32,000	14.54	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Call		626.00000	652,000	12.72	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Put		72.00000	60,000	12.72	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Call		1,467.00000	1,504,000	17.34	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Put		13.00000	12,000	17.34	0.00	0	768.00
£ / R On	19/03/2012	Foreign Exchange Future	11.80	Call		709.00000	742,000	13.24	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.80	Put		55.00000	50,000	13.24	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	12.30	Call		367.00000	381,000	13.58	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	12.30	Put		213.00000	189,000	13.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,128.00000	1,164,000	15.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		24.00000	22,000	15.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,565.00000	1,603,000	17.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		11.00000	11,000	17.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		800.00000	833,000	13.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		46.00000	41,000	13.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,370.00000	1,407,000	16.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		16.00000	15,000	16.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		552.00000	576,000	12.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		98.00000	84,000	12.94	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		588.00000	613,000	12.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		84.00000	71,000	12.83	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		256.00000	262,000	14.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		352.00000	320,000	14.20	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		565.00000	528,000	15.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		169.00000	170,000	15.33	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,159.00000	1,118,000	17.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		63.00000	60,000	17.56	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.64800	12.60890		15.33	442,680.00	35	2,865.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		920.00000	945,000	13.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		161.00000	147,000	13.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		885.00000	909,000	13.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		176.00000	161,000	13.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		956.00000	982,000	13.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		147.00000	134,000	13.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Future			12.80420	12.76570		16.40	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		471.00000	479,000	17.76	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,155.00000	1,125,000	17.76	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		459.00000	466,000	17.87	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,193.00000	1,162,000	17.87	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		484.00000	492,000	17.66	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,118.00000	1,088,000	17.66	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10550	0.10580		13.42	0.00	0	4,328.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,583.00000	1,553,000	17.14	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		3.00000	3,000	17.14	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		626.00000	599,000	13.42	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		46.00000	49,000	13.42	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,580.00000	2,550,000	21.65	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	21.65	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10710	0.10740		15.94	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		465.00000	449,000	17.80	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		525.00000	539,000	17.80	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		214.00000	204,000	20.63	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,274.00000	1,294,000	20.63	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,046.00000	1,021,000	15.85	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		106.00000	111,000	15.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.40170	10.33360		12.94	124,820.40	12	21,637.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		353.00000	399,000	12.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		119.00000	97,000	12.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		322.00000	364,000	12.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		138.00000	112,000	12.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		386.00000	434,000	12.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		102.00000	82,000	12.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,288.00000	1,356,000	16.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		4.00000	4,000	16.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		265.00000	301,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		181.00000	149,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		577.00000	638,000	13.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		43.00000	36,000	13.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,337.00000	1,405,000	16.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		3.00000	3,000	16.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		495.00000	551,000	12.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		61.00000	49,000	12.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		134.00000	150,000	13.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		400.00000	348,000	13.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		101.00000	112,000	14.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		517.00000	460,000	14.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		239.00000	273,000	12.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		205.00000	171,000	12.91	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		55.00000	59,000	16.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		821.00000	757,000	16.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		30.00000	32,000	17.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,196.00000	1,130,000	17.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		77.00000	84,000	15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		643.00000	582,000	15.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		21.00000	21,000	18.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,437.00000	1,369,000	18.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		70.00000	77,000	15.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		686.00000	625,000	15.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		802.00000	868,000	13.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		18.00000	16,000	13.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		40.00000	43,000	16.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,006.00000	941,000	16.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		92.00000	102,000	14.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		558.00000	500,000	14.59	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		731.00000	668,000	15.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		65.00000	70,000	15.50	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,292.00000	1,225,000	18.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		26.00000	27,000	18.36	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.54830	10.48010		14.68	105,483.00	10	24,699.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		445.00000	466,000	14.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		365.00000	318,000	14.37	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		423.00000	442,000	14.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		393.00000	344,000	14.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		468.00000	491,000	14.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		338.00000	293,000	14.27	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.69910	10.63030		15.64	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		511.00000	544,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		606.00000	570,000	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		489.00000	521,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		634.00000	597,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		533.00000	568,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		578.00000	544,000	16.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.12320	11.05710		15.91	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		850.00000	854,000	16.56	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,286.00000	1,224,000	16.56	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		836.00000	840,000	16.64	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,322.00000	1,260,000	16.64	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		865.00000	869,000	16.48	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,251.00000	1,189,000	16.48	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			413.76300	411.69300			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			419.62700	417.53100			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			376.87000	375.05600			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			382.21100	380.37400			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.35430	8.38320		13.31	13,358,525.70	1,599	28,081.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,137.00000	1,108,000	16.70	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		4.00000	4,000	16.70	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,088.00000	1,059,000	16.35	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		5.00000	5,000	16.35	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,187.00000	1,157,000	17.04	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		4.00000	3,000	17.04	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		989.00000	960,000	15.66	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		6.00000	6,000	15.66	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,435.00000	1,406,000	18.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		2.00000	2,000	18.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		654.00000	626,000	14.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		21.00000	22,000	14.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		940.00000	911,000	15.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		7.00000	7,000	15.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,385.00000	1,356,000	18.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		2.00000	2,000	18.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,183.00000	2,154,000	21.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		522.00000	492,000	13.66	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		39.00000	38,000	13.66	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.38910	8.41830		14.69	41,945.50	5	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		835.00000	803,000	14.51	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		67.00000	64,000	14.51	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		793.00000	762,000	14.48	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		75.00000	73,000	14.48	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		877.00000	845,000	14.54	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		59.00000	56,000	14.54	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.43060	8.45980		15.22	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		540.00000	510,000	14.94	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		317.00000	316,000	14.94	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		514.00000	484,000	15.01	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		341.00000	340,000	15.01	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		567.00000	536,000	14.88	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		294.00000	292,000	14.88	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.42130	9.43970		17.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,501.00000	2,484,000	17.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		361.00000	363,000	17.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,460.00000	2,443,000	17.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		370.00000	372,000	17.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,542.00000	2,525,000	17.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		352.00000	354,000	17.22	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.96730	7.99150		11.45	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		462.00000	439,000	11.30	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		21.00000	22,000	11.30	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		417.00000	396,000	11.32	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		26.00000	29,000	11.32	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		508.00000	485,000	11.58	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		17.00000	18,000	11.58	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.05820	8.08260		12.29	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		231.00000	222,000	12.70	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		298.00000	314,000	12.70	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		214.00000	205,000	12.91	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		331.00000	347,000	12.91	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		249.00000	239,000	12.49	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		266.00000	281,000	12.49	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.24810	0.25910			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			0.09780	0.09530			0.00	0	100,000.00
CF CAN	On	31/01/2012			0.12160	0.13330			0.00	0	12,500.00
CF CAN	On	29/02/2012			0.13970	0.14380			0.00	0	12,500.00
CF CAN	On	31/01/2012			0.00660	0.00660			0.00	0	19,481.00
CF CAN	On	29/02/2012			0.03910	0.03740			0.00	0	12,987.00
CHF / R	On	19/03/2012			8.60670	8.54670		14.98	0.00	0	25.00
CHF / R	On	19/03/2012	8.60	Call		196.00000	214,000	14.98	0.00	0	0.00
CHF / R	On	19/03/2012	8.60	Put		249.00000	207,000	14.98	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Call		179.00000	194,000	15.27	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Put		282.00000	237,000	15.27	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Call		215.00000	237,000	14.85	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Put		218.00000	180,000	14.85	0.00	0	0.00
CHF / R	On	18/06/2012			8.73920	8.67860		16.93	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Call		271.00000	264,000	18.29	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Put		692.00000	625,000	18.29	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Call		259.00000	251,000	18.48	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Put		730.00000	662,000	18.48	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Call		283.00000	277,000	18.09	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Put		654.00000	588,000	18.09	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			378.02400	376.30900			0.00	0	185.00
GOVI	On	02/02/2012	GOVI	369.00	Call		73,090.00000	90,240,000		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		72,990.00000	90,140,000		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		73,190.00000	90,340,000		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			383.38200	381.64500			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	13,820,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		3,550.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	13,720,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		3,650.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	13,920,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		3,450.00000	0,000		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			167.79600	167.79500			0.00	0	511.00
IGOV	On	03/05/2012	Index Future			170.17400	170.17400			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			455.17600	455.17600			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			5.60100	5.60000				0.00	0	0.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future			5.60000	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	5.62000				0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.63000	5.64000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.65000	5.67000				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.72000	5.76000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.87000	5.93000				0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.04000	6.12000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.26000	6.36000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.50000	6.61000				0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.71000	6.74000				0.00	1,000	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\$ / ROn	19/03/2012	Foreign Exchange Future				6.52110	6.47110		10.88	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call			234.00000	272,000	11.17	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put			47.00000	35,000	11.17	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call			226.00000	264,000	11.15	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put			49.00000	37,000	11.15	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		241.00000	280,000	11.18	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		44.00000	33,000	11.18	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.57040	6.51910		13.50	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		349.00000	384,000	13.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		130.00000	114,000	13.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		318.00000	352,000	13.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		149.00000	132,000	13.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		381.00000	418,000	13.49	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		112.00000	98,000	13.49	0.00	0	0.00
OTH1 On	02/02/2012	Index Future			370.19600	367.92100			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			6.68700	6.78100		3.61	0.00	0	10,961.00
R157 On	02/02/2012	Bond Future	8.50	Call		5,923.00000	6,258,000	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		6,089.00000	6,424,000	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		5,756.00000	6,091,000	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		101.00000	173,000	3.57	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		926.00000	663,000	3.57	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,819.00000	2,485,000	3.45	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		0.00000	1,000	3.45	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,034.00000	1,323,000	3.65	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		82.00000	36,000	3.65	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,914.00000	1,587,000	3.50	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		7.00000	15,000	3.50	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,232.00000	937,000	3.55	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		47.00000	87,000	3.55	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		191.00000	306,000	3.59	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		658.00000	438,000	3.59	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,505.00000	1,823,000	3.66	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		26.00000	9,000	3.66	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.77200	6.87500		3.98	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,499.00000	4,823,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		61.00000	44,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,648.00000	4,975,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		53.00000	39,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,350.00000	4,673,000	4.25	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		70.00000	52,000	4.25	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.82500	6.93800		4.17	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,680.00000	3,956,000	4.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		487.00000	416,000	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		3,797.00000	4,076,000	4.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		456.00000	389,000	4.48	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,561.00000	3,833,000	4.46	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		516.00000	441,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.87700	7.00400		4.34	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,820.00000	2,003,000	4.34	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,831.00000	1,656,000	4.34	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,898.00000	2,086,000	4.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,769.00000	1,599,000	4.36	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,748.00000	1,927,000	4.33	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,900.00000	1,721,000	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			8.43900	8.52800		13.59	0.00	0	27,779.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,444.00000	5,197,000	13.94	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		164.00000	84,000	13.94	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,844.00000	5,614,000	13.97	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		124.00000	61,000	13.97	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,052.00000	4,785,000	13.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		215.00000	114,000	13.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,599.00000	6,775,000	13.08	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		13.00000	22,000	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		18,413.00000	17,579,000	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		5,166.00000	4,385,000	13.25	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		93.00000	145,000	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		34,129.00000	34,962,000	14.28	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,903.00000	106,737,000	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			8.52400	8.61500		14.68	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,748.00000	6,293,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,307.00000	2,017,000	14.87	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,033.00000	6,593,000	14.91	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,156.00000	1,881,000	14.91	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,468.00000	5,999,000	14.83	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		2,466.00000	2,161,000	14.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.59800	8.69200		14.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,264.00000	5,718,000	14.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		4,746.00000	4,353,000	14.71	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,506.00000	5,973,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		4,544.00000	4,163,000	14.77	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,036.00000	5,478,000	14.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,964.00000	4,559,000	14.68	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.66900	8.76800		14.59	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,023.00000	6,479,000	14.59	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,182.00000	5,762,000	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		6,256.00000	6,722,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		5,975.00000	5,565,000	14.65	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,806.00000	6,252,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,407.00000	5,977,000	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			218.92063	218.91503			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		915.00000	921,000		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		865.00000	871,000		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		965.00000	971,000		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			247.33310	247.27882			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		10,279.00000	10,333,000		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		10,229.00000	10,283,000		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		10,329.00000	10,383,000		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			6.20000	6.28900		2.86	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,119.00000	5,358,000	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		5,245.00000	5,485,000	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		4,992.00000	5,232,000	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			6.24900	6.34700		3.18	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,424.00000	3,656,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		34.00000	24,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,537.00000	3,771,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		29.00000	21,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,311.00000	3,542,000	3.39	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		40.00000	29,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.25700	6.36600		3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,794.00000	2,995,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		290.00000	246,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,883.00000	3,086,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		271.00000	229,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,707.00000	2,905,000	3.65	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		312.00000	265,000	3.65	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.24600	6.37100		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		1,523.00000	1,660,000	3.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,263.00000	1,148,000	3.63	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,583.00000	1,722,000	3.65	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,223.00000	1,109,000	3.65	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,464.00000	1,598,000	3.61	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,305.00000	1,186,000	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			186.83966	186.79756			0.00	0	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,798.00000	9,840,000		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		9,748.00000	9,790,000		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		9,848.00000	9,890,000		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			7.36700	7.45600		6.49	0.00	0	3,569.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,762.00000	6,173,000	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		5,976.00000	6,388,000	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		5,547.00000	5,958,000	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		2,395.00000	2,004,000	6.30	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		29.00000	49,000	6.30	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,354.00000	1,030,000	6.39	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		165.00000	252,000	6.39	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		364.00000	521,000	6.44	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		854.00000	600,000	6.44	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,288.00000	2,676,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		40.00000	17,000	6.63	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.46000	7.55500		7.13	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,342.00000	5,719,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		224.00000	180,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,527.00000	5,907,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		202.00000	161,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,159.00000	5,532,000	7.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		249.00000	201,000	7.61	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.53400	7.63400		7.24	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,574.00000	4,887,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		989.00000	878,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,721.00000	5,038,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		934.00000	827,000	7.73	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,424.00000	4,732,000	7.71	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,042.00000	926,000	7.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.61000	7.71800		7.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,718.00000	2,947,000	7.24	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,589.00000	2,380,000	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		2,829.00000	3,063,000	7.27	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,498.00000	2,295,000	7.27	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,614.00000	2,837,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,687.00000	2,472,000	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			7.65600	7.75000		8.18	0.00	0	3,526.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,357.00000	6,856,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1.00000	0,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,600.00000	7,099,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,112.00000	6,611,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	8.59	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,736.00000	2,267,000	7.97	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		45.00000	76,000	7.97	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,546.00000	1,939,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		233.00000	127,000	8.28	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		222.00000	338,000	8.08	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,556.00000	1,173,000	8.08	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.74900	7.84800		8.83	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,030.00000	5,444,000	9.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		546.00000	452,000	9.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,225.00000	5,645,000	9.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		500.00000	412,000	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		4,833.00000	5,241,000	9.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		591.00000	491,000	9.34	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.82800	7.93100		8.91	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,310.00000	4,653,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,548.00000	1,380,000	9.22	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,473.00000	4,822,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,472.00000	1,311,000	9.25	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,149.00000	4,485,000	9.19	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,626.00000	1,451,000	9.19	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.90500	8.01500		8.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,220.00000	3,491,000	8.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,292.00000	3,037,000	8.91	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,349.00000	3,625,000	8.94	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,182.00000	2,933,000	8.94	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,100.00000	3,365,000	8.89	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,410.00000	3,149,000	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			6.01100	6.09000		1.73	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,423.00000	3,567,000	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		3,510.00000	3,655,000	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		3,335.00000	3,480,000	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			6.05900	6.15000		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,150.00000	2,292,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		15.00000	11,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,226.00000	2,368,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		13.00000	9,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,075.00000	2,216,000	2.08	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		18.00000	13,000	2.08	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.03900	6.14700		2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,678.00000	1,799,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		178.00000	150,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,733.00000	1,856,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		166.00000	140,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,624.00000	1,744,000	2.28	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		191.00000	163,000	2.28	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.96500	6.10100		2.20	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		755.00000	831,000	2.20	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		871.00000	791,000	2.20	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		786.00000	863,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		845.00000	765,000	2.21	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		726.00000	800,000	2.19	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		899.00000	817,000	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			7.89600	7.99000		8.53	193,387.64	2	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,489.00000	6,021,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,750.00000	6,282,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,227.00000	5,759,000	8.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1.00000	1,000	8.98	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,704.00000	3,180,000	8.21	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		8.00000	16,000	8.21	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,049.00000	1,590,000	8.35	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		107.00000	180,000	8.35	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		357.00000	539,000	8.45	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,151.00000	801,000	8.45	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,861.00000	3,369,000	8.76	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		39.00000	15,000	8.76	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.99000	8.08800		10.27	4,903,197.00	50	50.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,417.00000	4,820,000	10.69	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		877.00000	741,000	10.69	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,614.00000	5,025,000	10.72	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		813.00000	685,000	10.72	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,224.00000	4,618,000	10.66	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		945.00000	801,000	10.66	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.07100	8.17300		10.30	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,690.00000	5,056,000	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		1,683.00000	1,504,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,865.00000	5,238,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,603.00000	1,431,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,517.00000	4,877,000	10.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,766.00000	1,581,000	10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.14600	8.25400		10.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,520.00000	3,811,000	10.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,541.00000	3,272,000	10.27	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,658.00000	3,955,000	10.31	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,421.00000	3,158,000	10.31	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,390.00000	3,674,000	10.25	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,669.00000	3,394,000	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			7.94500	8.02800		8.94	0.00	0	14,050.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,657.00000	6,161,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1.00000	0,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,935.00000	6,439,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	9.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,377.00000	5,881,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1.00000	0,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,599.00000	3,105,000	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		12.00000	22,000	8.63	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,122.00000	1,684,000	8.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		108.00000	174,000	8.77	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		380.00000	553,000	8.88	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,160.00000	828,000	8.88	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,125.00000	3,611,000	9.24	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		31.00000	12,000	9.24	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.02900	8.11600		11.25	278,004,660.00	3,000	3,000.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,646.00000	6,067,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		606.00000	511,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,867.00000	6,295,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		553.00000	465,000	11.88	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,423.00000	5,837,000	11.85	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		659.00000	557,000	11.85	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.10100	8.19100		11.30	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,997.00000	5,345,000	11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,844.00000	1,671,000	11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,185.00000	5,539,000	11.79	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,756.00000	1,589,000	11.79	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,811.00000	5,152,000	11.70	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,934.00000	1,754,000	11.70	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.17100	8.26600		11.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,605.00000	3,881,000	11.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,695.00000	3,435,000	11.22	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,755.00000	4,038,000	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		3,564.00000	3,311,000	11.26	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,465.00000	3,735,000	11.20	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,837.00000	3,571,000	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			8.81800	8.91600		18.33	383,546.80	5	2,895.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,509.00000	1,970,000	18.33	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		863.00000	558,000	18.33	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		1,743.00000	2,242,000	18.37	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		716.00000	450,000	18.37	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,294.00000	1,715,000	18.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,031.00000	687,000	18.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.89000	8.99100		19.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,190.00000	3,598,000	19.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,121.00000	2,751,000	19.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,384.00000	3,808,000	19.84	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		2,935.00000	2,581,000	19.84	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,002.00000	3,396,000	19.75	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,316.00000	2,932,000	19.75	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.95400	9.05700		19.83	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,159.00000	5,614,000	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		3,726.00000	3,397,000	20.20	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,368.00000	5,833,000	20.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,571.00000	3,252,000	20.28	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,954.00000	5,399,000	20.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,888.00000	3,549,000	20.13	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.01700	9.12400		19.67	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,625.00000	5,033,000	19.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,559.00000	5,162,000	19.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,802.00000	5,220,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,357.00000	4,970,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,452.00000	4,850,000	19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,767.00000	5,361,000	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			140.15629	140.12475			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		9,125.00000	9,156,000		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		9,075.00000	9,106,000		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		9,175.00000	9,206,000		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			116.61983	116.60629			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,106.00000	6,120,000		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		6,056.00000	6,070,000		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		6,156.00000	6,170,000		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			113.81038	113.48571			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,986.00000	5,310,000		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		4,936.00000	5,260,000		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		5,036.00000	5,360,000		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			8.79900	8.89300		16.51	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,645.00000	2,110,000	16.51	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		806.00000	522,000	16.51	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,892.00000	2,394,000	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		665.00000	418,000	16.55	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,416.00000	1,842,000	16.47	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		967.00000	645,000	16.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.87700	8.97300		17.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,382.00000	4,849,000	18.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,267.00000	1,981,000	18.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,611.00000	5,091,000	18.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,123.00000	1,850,000	18.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,158.00000	4,612,000	18.01	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,418.00000	2,120,000	18.01	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.94500	9.04400		17.87	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,315.00000	5,759,000	18.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		3,756.00000	3,434,000	18.21	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,530.00000	5,984,000	18.28	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		3,599.00000	3,287,000	18.28	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,103.00000	5,537,000	18.14	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,918.00000	3,586,000	18.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.01500	9.11700		17.72	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,737.00000	5,129,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,630.00000	5,244,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,918.00000	5,319,000	17.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,428.00000	5,051,000	17.59	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,558.00000	4,941,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,837.00000	5,443,000	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/FOn 19/03/2012 Foreign Exchange Future			1.28080	1.28240		17.01	0.00	0	0.00
YUAN/FOn 19/03/2012 Foreign Exchange Future	1.20	Call		894.00000	878,000	16.15	0.00	0	0.00
YUAN/FOn 19/03/2012 Foreign Exchange Future	1.20	Put		70.00000	70,000	16.15	0.00	0	0.00
YUAN/FOn 19/03/2012 Foreign Exchange Future	1.25	Call		521.00000	505,000	15.92	0.00	0	0.00
YUAN/FOn 19/03/2012 Foreign Exchange Future	1.25	Put		197.00000	197,000	15.92	0.00	0	0.00
YUAN/FOn 19/03/2012 Foreign Exchange Future	1.15	Call		1,342.00000	1,326,000	16.38	0.00	0	0.00
YUAN/FOn 19/03/2012 Foreign Exchange Future	1.15	Put		18.00000	18,000	16.38	0.00	0	0.00
YUAN/FOn 18/06/2012 Foreign Exchange Future			1.29730	1.29850		17.85	0.00	0	0.00
YUAN/FOn 18/06/2012 Foreign Exchange Future	1.15	Call		1,560.00000	1,548,000	15.96	0.00	0	0.00
YUAN/FOn 18/06/2012 Foreign Exchange Future	1.15	Put		75.00000	75,000	15.96	0.00	0	0.00
YUAN/FOn 18/06/2012 Foreign Exchange Future	1.20	Call		1,161.00000	1,150,000	16.39	0.00	0	0.00
YUAN/FOn 18/06/2012 Foreign Exchange Future	1.20	Put		176.00000	177,000	16.39	0.00	0	0.00
YUAN/FOn 18/06/2012 Foreign Exchange Future	1.10	Call		2,024.00000	2,012,000	17.10	0.00	0	0.00
YUAN/FOn 18/06/2012 Foreign Exchange Future	1.10	Put		39.00000	39,000	17.10	0.00	0	0.00

Total for Derivatives :							383,685,942.34	16,264	1,176,905.00
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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	110,000,000.00
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			8,800,000,000.00	88,000	44,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			16,000,000,000.00	160,000	3,510,000.00

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	320,000.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	920,000.00
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	3,220,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	31,000.00
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			0.00	0	24,000.00

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	20,000,000.00
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			9,300,000,000.00	93,000	80,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			10,600,000,000.00	106,000	763,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			6,200,000,000.00	62,000	31,000.00
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			0.00	0	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	4,013,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	5,000,000.00
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			5,800,000,000.00	58,000	29,000.00
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	570,000.00
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	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	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
ACL138On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On 20/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
AER01lOn 18/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1A'On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1B'On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1C'On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	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	140,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			3,600,000,000.00	36,000	18,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	25,000,000.00
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			0.00	0	11,000.00
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			0.00	0	24,020,000.00
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			2,000,000,000.00	20,000	3,010,000.00
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	23/01/2013	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
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	90,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
CBL09	On	29/01/2017	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
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			0.00	0	28,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN226	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN233	On	20/06/2014			100.00000	100.00000		3,000,000,000,000.00	30,000,000	30,000,000.00	

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			360,000,000.00	3,600,000	600,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	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
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			24,400,000,000.00	244,000	77,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			24,000,000,000.00	240,000	123,000,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			68,000,000,000.00	680,000	18,741,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	740,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012	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
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			214,400,000,000.00	2,144,000	59,672,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			5,835,038,750,000.00	630,815,000	672,000,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			3,740,000,000.00	374,000	69,187,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			2,672,862,200,000.00	340,492,000	170,001,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			3,315,000,000.00	442,000	215,002,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			166,020,000,000.00	1,660,200	1,290,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024	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
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100,000,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000				0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000				0.00	0	501,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	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
GPT14	On	30/04/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	260,190,000.00
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		30,000,000,000.00		300,000	150,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		60,021,400,000,000.00		600,214,000	29,608,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	16,000,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000				0.00	0	2,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000				0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,201,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012	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
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		200,000,000,000.00		2,000,000	1,000,000.00
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			0.00	0	29,011,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000		96,250,000,000.00		35,000,000	35,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	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
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	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			4,600,000,000.00	46,000	3,523,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11E	On	27/10/2014			100.00000	100.00000			30,000,000,000.00	300,000	200,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,760,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			314,040,000,000.00	3,140,400	1,290,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	10,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			8,200,000,000.00	82,000	711,000.00
NCLN1	On	24/01/2013			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
NCLN15On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN45On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN55On 01/06/2015 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
NCLN6	On	30/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,800,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	140,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
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			900,000,000.00	9,000	30,710,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	100.00000			26,964,400,000.00	269,644	578,269,644.00
NRA018	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA019	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	100.00000			0.00	0	10,000,000.00
NRA023	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA028	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	66,500,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
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	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
PR2B1EOn	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
PR2B4EOn	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
PR2C1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	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
PR2D1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.67000	6.76000		148,313,072,810,000.00	22,235,843,000	14,349,938,100.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.42500	8.51000		67,181,458,836,300.00	7,974,060,396	9,834,551,354.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			218.43108	218.32739			0.00	0	711,904,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.23000	2.23000			30,381,520,000.00	13,624,000	508,466,000.00
R201	On	21/12/2014	Spot Bond			6.19000	6.27500			14,990,731,540,000.00	2,421,766,000	3,263,820,000.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000			2,300,000,000.00	1,000,000	2,048,582,893.00
R203	On	15/09/2017	Spot Bond			7.35000	7.43500			35,625,971,850,000.00	4,847,071,000	5,646,011,000.00
R204	On	21/12/2018	Spot Bond			7.64000	7.73000			35,840,683,960,000.00	4,691,189,000	5,219,163,900.00
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			6.00000	6.07500			28,311,168,000,000.00	4,718,528,000	5,492,490,000.00
R207	On	15/01/2020	Spot Bond			7.88000	7.97000			31,286,454,104,480.00	3,970,362,196	9,436,495,000.00
R208	On	31/03/2021	Spot Bond			7.93000	8.01000			43,452,688,760,000.00	5,479,532,000	7,578,701,149.00
R209	On	31/03/2036	Spot Bond			8.80500	8.90000			39,262,234,620,000.00	4,459,084,000	9,626,454,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			34,419,000,000.00	14,900,000	929,041,282.00
R211	On	31/01/2017	Spot Bond			0.90000	0.90000			36,000,000,000.00	40,000,000	284,000,000.00
R212	On	31/01/2022	Spot Bond			2.14000	2.17000			150,014,000,000.00	70,100,000	683,650,000.00
R213	On	28/02/2031	Spot Bond			8.78500	8.87500			11,603,210,430,000.00	1,320,798,000	1,750,099,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			12,982,014,500,000.00	1,997,233,000	3,115,005,000.00
R221C	On	15/03/2012	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
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
RPP05	On	21/01/2013	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
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
SA060L	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			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			0.00	0	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			736,000,000.00	128,000	104,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			940,000,000.00	9,400,000	14,100,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	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			11,600,000,000.00	116,000	2,629,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	2,200,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			128,000,000,000.00	1,280,000	640,000.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			52,600,000,000.00	526,000	160,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	19/03/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			408,600,000,000.00	4,086,000	2,043,000.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	623,000.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	5,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN884	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012	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			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000		5,600,000,000,000.00		56,000,000	14,000,000.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	27,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,005,100,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,260,000,000,000.00	22,600,000	275,300,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	176,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	31,001,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			10,000,000,000,000.00	100,000,000	32,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			18,200,000,000.00	182,000	62,003,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	198,000,000.00
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			400,000,000,000.00	4,000,000	33,390,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	900,000.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Total for j-Bonds : **575,598,970,280,780.00** **66,241,183,836** **87,572,598,222.00**

Grand Total: **575,599,353,966,722.00** **66,241,200,100** **87,573,775,127.00**