

Daily MTM Report

Daily summary for: 23/01/2012

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			7.98490	8.01730		16.02	186,583,158.30	23,367	246,855.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		986.00000	954,000	16.52	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		5.00000	5,000	16.52	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		937.00000	904,000	16.17	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		6.00000	5,000	16.17	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		1,036.00000	1,003,000	16.87	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		5.00000	4,000	16.87	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		1,022.00000	989,000	16.77	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		5.00000	4,000	16.77	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		874.00000	842,000	15.73	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		7.00000	7,000	15.73	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		778.00000	745,000	15.30	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		11.00000	10,000	15.30	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,220.00000	1,187,000	18.17	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		3.00000	2,000	18.17	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		826.00000	793,000	15.38	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		9.00000	8,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,269.00000	1,237,000	18.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	2,000	18.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		507.00000	475,000	14.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		40.00000	40,000	14.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		238.00000	215,000	15.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		171.00000	180,000	15.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		639.00000	606,000	15.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		22.00000	21,000	15.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		118.00000	104,000	17.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		401.00000	419,000	17.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,319.00000	1,286,000	18.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	1,000	18.86	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		107.00000	94,000	18.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		440.00000	459,000	18.23	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,170.00000	1,137,000	17.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		3.00000	2,000	17.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		214.00000	193,000	16.02	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		197.00000	208,000	16.02	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		923.00000	891,000	16.08	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		6.00000	6,000	16.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,369.00000	1,336,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	1,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		594.00000	561,000	14.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		27.00000	26,000	14.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		144.00000	128,000	17.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		327.00000	343,000	17.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		293.00000	267,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		126.00000	132,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		973.00000	940,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		6.00000	5,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,419.00000	1,386,000	19.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		2.00000	1,000	19.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		324.00000	296,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		107.00000	111,000	15.38	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		194.00000	174,000	16.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		227.00000	239,000	16.34	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		265.00000	240,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		148.00000	155,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		159.00000	141,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		292.00000	306,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		684.00000	652,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		17.00000	17,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		731.00000	698,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		14.00000	13,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,121.00000	1,088,000	17.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		4.00000	3,000	17.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		390.00000	361,000	15.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		73.00000	76,000	15.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		175.00000	157,000	16.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		258.00000	272,000	16.65	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		550.00000	518,000	14.90	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		33.00000	33,000	14.90	0.00	0	2,920.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,618.00000	1,586,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,868.00000	1,835,000	22.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	0,000	22.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		465.00000	434,000	14.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		48.00000	49,000	14.74	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		130.00000	115,000	17.60	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		363.00000	380,000	17.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,818.00000	1,785,000	22.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	0,000	22.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,071.00000	1,038,000	17.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		4.00000	3,000	17.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		356.00000	328,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		89.00000	93,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		97.00000	85,000	18.55	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		480.00000	500,000	18.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,568.00000	1,536,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		427.00000	396,000	14.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		60.00000	61,000	14.90	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,468.00000	1,436,000	19.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	19.91	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		1,518.00000	1,486,000	20.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	20.26	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,668.00000	1,635,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	0,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,918.00000	1,885,000	22.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		1.00000	0,000	22.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		88.00000	78,000	18.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		521.00000	543,000	18.90	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		81.00000	71,000	19.25	0.00	0	8,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		564.00000	586,000	19.25	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		48.00000	42,000	21.33	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		831.00000	857,000	21.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,018.00000	1,045,000	22.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		35.00000	30,000	22.59	0.00	0	6,700.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		67.00000	59,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		650.00000	674,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		62.00000	54,000	20.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		695.00000	719,000	20.29	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		785.00000	811,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		52.00000	46,000	20.98	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		740.00000	765,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		57.00000	50,000	20.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,257.00000	1,286,000	24.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		24.00000	21,000	24.16	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,501.00000	1,530,000	25.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		18.00000	15,000	25.73	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.09180	8.12510		17.58	7,727,669.00	955	39,418.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		925.00000	894,000	15.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		50.00000	52,000	15.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		881.00000	850,000	15.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		56.00000	58,000	15.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		969.00000	938,000	15.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		44.00000	46,000	15.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		374.00000	356,000	17.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		349.00000	364,000	17.58	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		14.00000	15,000	16.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,389.00000	1,357,000	16.88	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		246.00000	233,000	19.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		621.00000	641,000	19.30	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		212.00000	201,000	19.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		737.00000	759,000	19.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		193.00000	182,000	20.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		818.00000	840,000	20.40	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,152.00000	1,120,000	16.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		27.00000	28,000	16.27	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		721.00000	692,000	15.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		96.00000	100,000	15.76	0.00	0	4,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		418.00000	398,000	17.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		293.00000	306,000	17.18	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		337.00000	320,000	18.01	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		412.00000	428,000	18.01	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		547.00000	523,000	16.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		172.00000	181,000	16.17	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		901.00000	924,000	20.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		176.00000	166,000	20.84	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.19980	8.23310		18.30	819,980.00	100	6,256.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,113.00000	1,081,000	16.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		80.00000	81,000	16.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,071.00000	1,040,000	15.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		88.00000	90,000	15.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,156.00000	1,124,000	16.05	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		73.00000	74,000	16.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		97.00000	98,000	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,030.00000	998,000	15.90	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,128.00000	1,151,000	21.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		261.00000	251,000	21.45	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		630.00000	609,000	17.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		297.00000	309,000	17.09	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		370.00000	356,000	19.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		737.00000	756,000	19.71	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,212.00000	1,235,000	21.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		245.00000	235,000	21.78	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		887.00000	909,000	20.41	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		320.00000	309,000	20.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.30650	8.33960		18.82	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	7.70	Call		888.00000	865,000	16.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		248.00000	259,000	16.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		859.00000	837,000	16.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		269.00000	281,000	16.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		918.00000	895,000	16.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		228.00000	239,000	16.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		388.00000	404,000	17.68	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		728.00000	710,000	17.68	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,139.00000	1,163,000	21.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		379.00000	369,000	21.24	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.40140	8.43400		19.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		881.00000	863,000	17.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		397.00000	412,000	17.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		856.00000	840,000	17.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		422.00000	439,000	17.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		906.00000	888,000	17.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		372.00000	387,000	17.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,155.00000	1,179,000	20.88	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		489.00000	480,000	20.88	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		811.00000	796,000	17.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		477.00000	495,000	17.99	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.62690	8.65920		19.06	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		794.00000	783,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,113.00000	1,134,000	19.71	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		780.00000	769,000	19.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,149.00000	1,170,000	19.81	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		810.00000	798,000	19.61	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,079.00000	1,099,000	19.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.17080	9.20220		19.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,469.00000	1,460,000	18.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		767.00000	789,000	18.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,451.00000	1,443,000	18.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		799.00000	822,000	18.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,487.00000	1,479,000	18.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		735.00000	758,000	18.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		497.00000	514,000	17.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,699.00000	1,685,000	17.13	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.24490	10.27630		20.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,078.00000	2,064,000	19.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,002.00000	1,019,000	19.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,060.00000	2,045,000	19.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,034.00000	1,050,000	19.63	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,096.00000	2,082,000	19.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		970.00000	987,000	19.40	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.98490	8.01730			16.02	39,924.50	5	801.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		50,675.00000	47,506,000	14.82	14.82	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		3,945.00000	4,016,000	14.82	14.82	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		46,511.00000	43,388,000	14.74	14.74	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		4,781.00000	4,898,000	14.74	14.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		54,962.00000	51,757,000	14.90		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		3,232.00000	3,267,000	14.90		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		32,633.00000	34,272,000	17.29		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		14,363.00000	12,762,000	17.29		0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.09180	8.12510		17.58	40,459.00		5	83.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		28,743.00000	27,253,000	18.66		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		51,233.00000	53,073,000	18.66		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		27,290.00000	25,865,000	18.87		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		54,780.00000	56,685,000	18.87		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		30,285.00000	28,730,000	18.44		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		47,775.00000	49,550,000	18.44		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.43930	12.43900		13.96		0.00	0	11,055.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,017.00000	1,015,000	15.06		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		28.00000	26,000	15.06		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		969.00000	967,000	14.80		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		30.00000	28,000	14.80		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		1,064.00000	1,063,000	15.32		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		25.00000	24,000	15.32		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		922.00000	920,000	14.54		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put		33.00000	31,000	14.54		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Call		610.00000	606,000	13.07		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Put		71.00000	67,000	13.07		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Call		1,451.00000	1,451,000	17.42		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Put		12.00000	12,000	17.42		0.00	0	768.00

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	11.80	Call		693.00000	690,000	13.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		54.00000	51,000	13.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		349.00000	340,000	13.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		210.00000	201,000	13.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,112.00000	1,110,000	15.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		23.00000	21,000	15.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,550.00000	1,549,000	17.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		11.00000	10,000	17.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		784.00000	781,000	13.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		45.00000	42,000	13.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,354.00000	1,353,000	16.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		15.00000	14,000	16.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		536.00000	531,000	13.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		97.00000	92,000	13.23	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		572.00000	568,000	13.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		83.00000	79,000	13.15	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		237.00000	227,000	14.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		348.00000	338,000	14.30	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		562.00000	552,000	15.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		151.00000	141,000	15.34	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,161.00000	1,153,000	17.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		50.00000	42,000	17.10	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.59410	12.59480		15.47	0.00	0	2,865.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		909.00000	910,000	14.31	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		164.00000	166,000	14.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		874.00000	875,000	14.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		179.00000	181,000	14.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		945.00000	946,000	14.26	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		150.00000	152,000	14.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.75030	12.75090		16.43	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		459.00000	449,000	17.74	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,158.00000	1,149,000	17.74	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		446.00000	437,000	17.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,195.00000	1,187,000	17.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		471.00000	462,000	17.64	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,120.00000	1,112,000	17.64	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10370	0.10390		13.62	103,700.00	1,000	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,394.00000	1,374,000	16.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		4.00000	4,000	16.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		473.00000	450,000	13.62	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		83.00000	80,000	13.62	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,390.00000	2,370,000	22.03	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	22.03	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10530	0.10550		18.71	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		381.00000	367,000	18.18	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		631.00000	637,000	18.18	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		169.00000	161,000	20.97	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,419.00000	1,431,000	20.97	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		896.00000	876,000	16.01	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	0.10	Put		146.00000	146,000	16.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.40720	10.36350		12.80	18,556,037.60	1,783	23,210.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		369.00000	391,000	12.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		106.00000	84,000	12.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		336.00000	357,000	12.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		123.00000	100,000	12.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		404.00000	428,000	12.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		91.00000	71,000	12.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,317.00000	1,360,000	16.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		4.00000	3,000	16.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		274.00000	293,000	12.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		161.00000	136,000	12.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		603.00000	636,000	12.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		40.00000	29,000	12.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,367.00000	1,410,000	16.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		4.00000	3,000	16.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		518.00000	547,000	12.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		55.00000	40,000	12.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		132.00000	141,000	13.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		369.00000	334,000	13.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		96.00000	104,000	14.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		483.00000	447,000	14.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		246.00000	264,000	12.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		183.00000	157,000	12.73	0.00	0	10,200.00

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	11.10	Call		49.00000	54,000	16.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		786.00000	747,000	16.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		24.00000	28,000	18.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,161.00000	1,121,000	18.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		71.00000	77,000	15.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		608.00000	570,000	15.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		15.00000	18,000	18.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,402.00000	1,361,000	18.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		64.00000	70,000	15.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		651.00000	613,000	15.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		831.00000	870,000	13.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		18.00000	13,000	13.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		34.00000	38,000	17.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		971.00000	931,000	17.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		87.00000	94,000	14.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		524.00000	487,000	14.58	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		696.00000	657,000	15.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		59.00000	64,000	15.55	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,257.00000	1,216,000	18.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		20.00000	23,000	18.44	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.55350	10.50900		14.64	0.00	0	24,699.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		443.00000	462,000	14.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		334.00000	309,000	14.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		419.00000	438,000	14.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		360.00000	335,000	14.43	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	18/06/2012	Foreign Exchange Future	10.35	Call		467.00000	487,000	14.22	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		308.00000	284,000	14.22	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.70450	10.65900		15.40	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		487.00000	507,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		554.00000	528,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		465.00000	484,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		582.00000	555,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		510.00000	531,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		527.00000	502,000	15.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.13170	11.08290		15.50	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		804.00000	821,000	16.01	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,214.00000	1,182,000	16.01	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		789.00000	806,000	16.09	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,249.00000	1,217,000	16.09	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		819.00000	837,000	15.94	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,179.00000	1,148,000	15.94	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			415.25100	414.41200			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			421.10200	420.26300			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			378.39000	377.83200			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			383.72100	383.16700			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.38430	8.33660		13.33	3,563,327.50	425	23,081.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,090.00000	1,137,000	16.99	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		3.00000	3,000	16.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		1,041.00000	1,087,000	16.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		4.00000	3,000	16.63	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,140.00000	1,187,000	17.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		3.00000	3,000	17.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		942.00000	988,000	15.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		5.00000	4,000	15.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,388.00000	1,435,000	19.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	1,000	19.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		608.00000	650,000	14.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		21.00000	16,000	14.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		893.00000	939,000	15.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		6.00000	5,000	15.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,338.00000	1,386,000	18.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	2,000	18.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,137.00000	2,184,000	22.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		474.00000	514,000	13.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		37.00000	30,000	13.74	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.41770	8.37080		14.64	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		786.00000	825,000	14.49	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		65.00000	57,000	14.49	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		745.00000	783,000	14.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		74.00000	65,000	14.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		828.00000	867,000	14.52	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		57.00000	49,000	14.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.45820	8.41100		15.21	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		497.00000	522,000	14.94	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		322.00000	300,000	14.94	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		472.00000	496,000	15.00	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		347.00000	324,000	15.00	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		524.00000	549,000	14.87	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		299.00000	277,000	14.87	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.49120	9.43230		17.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,475.00000	2,528,000	16.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		343.00000	337,000	16.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,434.00000	2,486,000	16.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		352.00000	345,000	16.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,517.00000	2,569,000	16.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		335.00000	328,000	16.96	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.93050	7.89790		11.72	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		378.00000	405,000	11.50	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		30.00000	25,000	11.50	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		338.00000	363,000	11.53	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		40.00000	33,000	11.53	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		421.00000	450,000	11.75	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		23.00000	20,000	11.75	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.02010	7.98740		12.18	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		193.00000	202,000	12.77	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		356.00000	332,000	12.77	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		178.00000	186,000	12.97	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		391.00000	366,000	12.97	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		209.00000	219,000	12.58	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		322.00000	299,000	12.58	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.19280	0.20890			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.12250	0.11510			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.07650	0.07650			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.10810	0.11630			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.00920	0.01090			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.05880	0.05390			0.00	0	12,987.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.62490	8.58760		14.95	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		201.00000	214,000	14.95	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		213.00000	189,000	14.95	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		182.00000	193,000	15.19	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		244.00000	218,000	15.19	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		225.00000	239,000	14.88	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		187.00000	164,000	14.88	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.75580	8.71910		17.23	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		261.00000	267,000	18.43	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		642.00000	611,000	18.43	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		249.00000	253,000	18.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		680.00000	647,000	18.60	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		275.00000	281,000	18.26	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		606.00000	575,000	18.26	0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	02/02/2012	GOVI				379.33900	378.75900			0.00	0	185.00
GOVI On	02/02/2012	GOVI		369.00	Call		97,590.00000	103,390,000		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		97,490.00000	103,290,000		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		97,690.00000	103,490,000		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				384.68300	384.10800			0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Call		21,080.00000	26,830,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Call		20,980.00000	26,730,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		381.99	Call		21,180.00000	26,930,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		381.99	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
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			167.89100	167.81000			3,357,820.00	2	513.00
IGOV	On	03/05/2012	Index Future			170.25700	170.17900			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			455.11000	455.11000			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.61000	5.62000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.62000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.62000	5.64000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.65000	5.67000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.69000	5.70000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.72000	5.74000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.80000	5.81000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.95000	5.98000			0.00	0	990.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.11000	6.15000			0.00	0	790.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.32000	6.35000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.55000	6.59000			0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.75000	6.79000			0.00	0	500.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.48330	6.44350		10.94	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Call		212.00000	238,000	11.08	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Put		52.00000	38,000	11.08	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Call		205.00000	230,000	11.08	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Put		55.00000	40,000	11.08	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.27	Call		219.00000	246,000	11.09	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.27	Put		49.00000	36,000	11.09	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future			6.53320	6.49400		13.32	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Call		328.00000	352,000	13.27	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Put		134.00000	119,000	13.27	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Call		298.00000	320,000	13.28	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Put		154.00000	137,000	13.28	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Call		359.00000	385,000	13.26	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Put		115.00000	102,000	13.26	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			372.68100	372.22600			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future			6.67300	6.71500		3.15	0.00	0	10,961.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,158.00000	6,308,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,324.00000	6,474,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,991.00000	6,141,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		91.00000	98,000	3.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		681.00000	538,000	3.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,583.00000	2,434,000	3.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		0.00000	0,000	3.00	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,206.00000	1,342,000	3.19	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		19.00000	5,000	3.19	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,675.00000	1,524,000	3.05	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		3.00000	2,000	3.05	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		984.00000	834,000	3.09	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		35.00000	34,000	3.09	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		197.00000	223,000	3.13	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		429.00000	305,000	3.13	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,717.00000	1,864,000	3.20	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		3.00000	0,000	3.20	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.76000	6.80400		3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,688.00000	4,830,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		15.00000	12,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,843.00000	4,986,000	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
R157	On	03/05/2012	Bond Future	8.30	Put		13.00000	10,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,534.00000	4,675,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		19.00000	14,000	3.54	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.81200	6.86000		3.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,791.00000	3,907,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		359.00000	328,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,913.00000	4,030,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		333.00000	303,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,671.00000	3,785,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		387.00000	353,000	4.18	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.86100	6.92000		4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,799.00000	1,879,000	4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,574.00000	1,487,000	4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,880.00000	1,963,000	4.04	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,514.00000	1,431,000	4.04	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,724.00000	1,802,000	4.01	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,639.00000	1,551,000	4.01	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			8.33100	8.35200		12.01	196,953,891.22	1,646	29,275.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,950.00000	6,140,000	12.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		14.00000	4,000	12.35	0.00	0	100.00

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	9.05	Call		6,385.00000	6,578,000	12.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		9.00000	2,000	12.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,515.00000	5,701,000	12.32	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		21.00000	7,000	12.32	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		5,942.00000	5,735,000	11.50	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		12.00000	5,000	11.50	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		16,756.00000	16,556,000	11.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	11.33	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		3,543.00000	3,308,000	11.67	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		127.00000	91,000	11.67	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	12.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		35,786.00000	35,985,000	12.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		107,560.00000	107,760,000	12.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	12.69	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.41300	8.43400		12.20	0.00	0	142.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,364.00000	6,475,000	12.58	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1,253.00000	1,168,000	12.58	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,693.00000	6,809,000	12.62	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,146.00000	1,066,000	12.62	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,041.00000	6,147,000	12.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		1,368.00000	1,278,000	12.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		6,330.00000	6,150,000	11.82	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,195.00000	1,211,000	11.82	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		4,355.00000	4,195,000	12.01	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,143.00000	2,179,000	12.01	0.00	0	750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.50	Call		3,455.00000	3,517,000	12.20	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		2,842.00000	2,708,000	12.20	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,413.00000	5,510,000	12.47	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		1,625.00000	1,525,000	12.47	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.48300	8.50500		14.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,059.00000	6,142,000	14.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,846.00000	3,728,000	14.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,325.00000	6,412,000	14.40	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,668.00000	3,554,000	14.40	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,796.00000	5,877,000	14.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,030.00000	3,909,000	14.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.55000	8.57500		14.36	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,829.00000	6,926,000	14.36	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,271.00000	5,143,000	14.36	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,082.00000	7,182,000	14.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		5,084.00000	4,959,000	14.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,592.00000	6,686,000	14.33	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,476.00000	5,345,000	14.33	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			218.92717	218.92582			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	218.00	Call		926.00000	927,000		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		876.00000	877,000		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		976.00000	977,000		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			247.84336	247.82590			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		10,826.00000	10,843,000		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		10,776.00000	10,793,000		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		10,876.00000	10,893,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.22300	6.26000		2.53	64,608,810.00	600	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,197.00000	5,296,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,323.00000	5,423,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,070.00000	5,170,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	2.61	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.27900	6.31700		2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,473.00000	3,565,000	2.83	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	03/05/2012	Bond Future	7.75	Put		9.00000	8,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,590.00000	3,682,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		8.00000	6,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,357.00000	3,448,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		12.00000	9,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.29000	6.33300		3.13	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,799.00000	2,876,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		221.00000	202,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,890.00000	2,968,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		203.00000	185,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,708.00000	2,784,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		239.00000	218,000	3.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.28000	6.33500		3.25	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,449.00000	1,504,000	3.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,117.00000	1,061,000	3.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,510.00000	1,566,000	3.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,077.00000	1,022,000	3.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,388.00000	1,442,000	3.33	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,156.00000	1,099,000	3.33	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			186.88236	186.86901			0.00	0	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,869.00000	9,882,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Call		9,819.00000	9,832,000		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		9,919.00000	9,932,000		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			7.37400	7.39000		5.57	0.00	0	3,569.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,067.00000	6,141,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,281.00000	6,355,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,852.00000	5,926,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,075.00000	1,994,000	5.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		13.00000	7,000	5.38	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,018.00000	921,000	5.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		134.00000	111,000	5.46	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		359.00000	338,000	5.52	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		544.00000	449,000	5.52	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,558.00000	2,628,000	5.71	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		5.00000	1,000	5.71	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.46900	7.48600		5.88	0.00	0	259.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,510.00000	5,575,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		87.00000	76,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,705.00000	5,772,000	6.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Put		74.00000	66,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,315.00000	5,380,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		99.00000	89,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,662.00000	2,591,000	5.72	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		479.00000	483,000	5.72	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		2,181.00000	2,114,000	5.77	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		678.00000	686,000	5.77	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,228.00000	1,246,000	5.86	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		1,388.00000	1,330,000	5.86	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,135.00000	2,168,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		754.00000	711,000	6.02	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.54400	7.56100		6.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,675.00000	4,718,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		781.00000	752,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,828.00000	4,872,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		732.00000	703,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,518.00000	4,560,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		827.00000	796,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.61900	7.64100		6.80	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,763.00000	2,799,000	6.95	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,322.00000	2,269,000	6.95	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,879.00000	2,915,000	6.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,237.00000	2,183,000	6.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,650.00000	2,684,000	6.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,411.00000	2,356,000	6.92	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	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			7.64300	7.65400		7.05	0.00	0	3,526.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,866.00000	6,925,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,110.00000	7,169,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,622.00000	6,680,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,210.00000	2,139,000	6.84	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		29.00000	17,000	6.84	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,882.00000	1,912,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		59.00000	31,000	7.15	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		225.00000	186,000	6.95	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,050.00000	952,000	6.95	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.73700	7.74800		7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,246.00000	5,285,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		249.00000	231,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,459.00000	5,499,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		221.00000	204,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,033.00000	5,069,000	7.78	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		278.00000	257,000	7.78	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.81500	7.82600		8.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,552.00000	4,573,000	8.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.50	Put		1,269.00000	1,236,000	8.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,724.00000	4,746,000	8.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,203.00000	1,170,000	8.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,383.00000	4,403,000	8.82	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,339.00000	1,305,000	8.82	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.89000	7.90500		8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,334.00000	3,357,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,880.00000	2,831,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,468.00000	3,492,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,776.00000	2,728,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,208.00000	3,229,000	8.49	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,992.00000	2,941,000	8.49	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			6.03900	6.08100		1.59	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,439.00000	3,516,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,527.00000	3,604,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,351.00000	3,428,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.09700	6.14300		1.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Call		2,151.00000	2,223,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		5.00000	3,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,228.00000	2,300,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		4.00000	2,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,074.00000	2,146,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		6.00000	4,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.08500	6.13900		1.99	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,652.00000	1,712,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		141.00000	127,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,709.00000	1,769,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		131.00000	116,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,597.00000	1,655,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		153.00000	137,000	2.12	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.01600	6.09400		2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		704.00000	743,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		812.00000	761,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		734.00000	775,000	2.07	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		784.00000	736,000	2.07	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		675.00000	714,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		840.00000	790,000	2.06	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.85300	7.87900		7.26	0.00	0	43,445.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,117.00000	6,265,000	7.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Call		6,378.00000	6,526,000	7.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,855.00000	6,003,000	7.72	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.72	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,071.00000	2,921,000	6.95	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		4.00000	2,000	6.95	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		1,420.00000	1,257,000	7.09	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		107.00000	92,000	7.09	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		446.00000	452,000	7.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		611.00000	469,000	7.19	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,453.00000	3,599,000	7.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		2.00000	0,000	7.50	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.94600	7.97300		8.46	0.00	0	50.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,616.00000	4,724,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		443.00000	402,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,834.00000	4,944,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		401.00000	361,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,402.00000	4,506,000	8.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		491.00000	446,000	8.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		3,593.00000	3,462,000	8.20	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		650.00000	668,000	8.20	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,797.00000	2,677,000	8.29	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		993.00000	1,022,000	8.29	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,842.00000	1,896,000	8.46	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,693.00000	1,598,000	8.46	0.00	0	800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.30	Call		2,819.00000	2,895,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		1,035.00000	961,000	8.63	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			8.02500	8.05300		9.73	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,018.00000	5,107,000	10.30	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,370.00000	1,309,000	10.30	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,203.00000	5,294,000	10.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,300.00000	1,241,000	10.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,836.00000	4,922,000	10.26	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,444.00000	1,379,000	10.26	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.09800	8.12900		9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,737.00000	3,808,000	9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,109.00000	3,019,000	9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,882.00000	3,955,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,997.00000	2,908,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,600.00000	3,669,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,231.00000	3,138,000	9.93	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			7.89100	7.91800		7.65	0.00	0	14,050.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,325.00000	6,491,000	8.19	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	8.19	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,604.00000	6,770,000	8.19	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	9.05	Put		0.00000	0,000	8.19	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,046.00000	6,211,000	8.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	8.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		2,925.00000	2,757,000	7.34	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		7.00000	4,000	7.34	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		1,458.00000	1,279,000	7.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		113.00000	99,000	7.48	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		490.00000	505,000	7.59	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		600.00000	450,000	7.59	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,765.00000	3,929,000	7.95	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		1.00000	0,000	7.95	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			7.97500	8.00100		9.32	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,991.00000	6,117,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		269.00000	239,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,234.00000	6,363,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		237.00000	211,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,748.00000	5,871,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		301.00000	269,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,737.00000	3,602,000	9.06	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		687.00000	707,000	9.06	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,879.00000	2,756,000	9.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,062.00000	1,094,000	9.16	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,995.00000	2,053,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,703.00000	1,606,000	9.35	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,069.00000	3,151,000	9.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.35	Put		1,017.00000	944,000	9.54	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.04500	8.07200		10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,367.00000	5,458,000	11.41	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,524.00000	1,458,000	11.41	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,565.00000	5,658,000	11.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,447.00000	1,382,000	11.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,171.00000	5,259,000	11.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,604.00000	1,535,000	11.36	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.11200	8.14300		10.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,874.00000	3,952,000	10.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,269.00000	3,170,000	10.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,033.00000	4,113,000	11.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,147.00000	3,050,000	11.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,725.00000	3,802,000	10.95	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,402.00000	3,303,000	10.95	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			8.71000	8.71000		16.24	0.00	0	2,890.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,485.00000	2,416,000	16.46	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		215.00000	146,000	16.46	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,809.00000	2,751,000	16.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.05	Put		158.00000	100,000	16.51	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,175.00000	2,094,000	16.42	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		288.00000	207,000	16.42	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.78000	8.78000		16.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,565.00000	3,529,000	16.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,855.00000	1,819,000	16.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,799.00000	3,763,000	16.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,710.00000	1,674,000	16.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,339.00000	3,302,000	16.46	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,012.00000	1,975,000	16.46	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.84100	8.84100		19.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,964.00000	5,932,000	19.37	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,871.00000	2,839,000	19.37	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,195.00000	6,164,000	19.44	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,738.00000	2,707,000	19.44	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,735.00000	5,704,000	19.30	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,009.00000	2,978,000	19.30	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.90000	8.90200		19.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,476.00000	5,458,000	19.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,725.00000	4,691,000	19.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,684.00000	5,666,000	19.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,554.00000	4,520,000	19.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,282.00000	5,264,000	19.38	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,912.00000	4,879,000	19.38	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			139.45534	139.44513			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,445.00000	8,455,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		8,395.00000	8,405,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		8,495.00000	8,505,000		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			116.63327	116.62921			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,129.00000	6,133,000		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		6,079.00000	6,083,000		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		6,179.00000	6,183,000		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			113.73515	113.72740			0.00	0	2,677.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.50	Call		5,227.00000	5,235,000		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		5,177.00000	5,185,000		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		5,277.00000	5,285,000		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			8.69600	8.69700		14.60	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,611.00000	2,552,000	14.80	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		200.00000	133,000	14.80	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,945.00000	2,898,000	14.84	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		146.00000	91,000	14.84	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,290.00000	2,218,000	14.76	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		270.00000	189,000	14.76	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.77200	8.77200		14.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,918.00000	4,885,000	15.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		1,215.00000	1,182,000	15.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,188.00000	5,156,000	15.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		1,112.00000	1,080,000	15.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,654.00000	4,619,000	15.01	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1,326.00000	1,291,000	15.01	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.83700	8.83700		17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,077.00000	6,045,000	17.42	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,905.00000	2,873,000	17.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.30	Call		6,315.00000	6,283,000	17.49	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,771.00000	2,739,000	17.49	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,842.00000	5,810,000	17.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,044.00000	3,012,000	17.35	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.90200	8.90400		17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,546.00000	5,527,000	17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,802.00000	4,768,000	17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,757.00000	5,739,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,630.00000	4,596,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,349.00000	5,330,000	17.43	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,991.00000	4,957,000	17.43	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future			1.25870	1.26430		16.02	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.20	Call		735.00000	680,000	15.59	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.20	Put		92.00000	93,000	15.59	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.25	Call		403.00000	359,000	16.02	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.25	Put		260.00000	272,000	16.02	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.15	Call		1,165.00000	1,109,000	15.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		22.00000	22,000	15.46	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.27540	1.28050		18.09	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,400.00000	1,354,000	16.08	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		95.00000	100,000	16.08	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		1,022.00000	980,000	16.56	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		217.00000	226,000	16.56	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,852.00000	1,803,000	16.89	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		47.00000	49,000	16.89	0.00	0	0.00

Total for Derivatives : **482,354,777.12** **29,888** **1,221,831.00**

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	14,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	6,000.00
ABL8B	On	19/09/2013			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000		380,000,000,000.00		3,800,000	1,900,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			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			0.00	0	6,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	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
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
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000		4,000,000,000,000.00	40,000,000	20,000,000.00	
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	100.00000		25,000,000,000,000.00		250,000,000	250,000,000.00
ACL148	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	6,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP55L	On	23/04/2012			100.00000	100.00000			122,300,000,000,000.00	1,223,000,000	500,000,000.00
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
BD311L	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	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000		146,700,000,000,000.00	1,467,000,000	600,000,000.00	
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
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
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	6,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			0.00	0	13,000,000.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,400,000,000.00	34,000,000	17,000,000.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000		3,200,000,000,000.00		32,000,000	16,000,000.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,000,000,000,000.00		30,000,000	15,000,000.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000		2,200,000,000,000.00		22,000,000	11,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000		3,000,000,000,000.00		30,000,000	15,000,000.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN191	On	23/08/2016		Spot Bond	2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021		Spot Bond	2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016		Spot Bond	8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016		Spot Bond	2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012		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
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			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	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	2,000,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	600,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		500,000,000,000.00	5,000,000,000.00	5,000,000	82,042,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	123,201,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,541,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000,000.00	20,000,000	10,000,000.00
EGL01	On	31/07/2012	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
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	3,000,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			1,100,000,000,000.00	11,000,000	5,500,000.00
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
EQ164L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			585,000,000,000.00	5,850,000	50,072,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	658,562,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			5,290,000,000,000.00	529,000,000	599,187,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	172,050,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			3,967,500,000,000.00	529,000,000	589,069,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	4,500,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			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	511,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012	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
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	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	150,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	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
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000				0.00	0	28,135,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000				0.00	0	16,005,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000		3,400,000,000,000.00		34,000,000	17,000,000.00
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	300,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND215	On	10/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,014,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	29,000,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	75,000,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/01/2022 Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On 13/07/2014 Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
MTN03 On 13/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On 13/07/2017 Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
MTN05 On 28/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On 05/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211 On 14/08/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	200,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2A	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
NBK2B	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	9,000,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	400,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000				0.00	0	48,269,644.00
NRA01	On	30/11/2018			100.00000	100.00000				0.00	0	5,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	10,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	9,300,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	55,500,000.00
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
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.66000	6.70000		224,265,598,198,380.00	33,673,513,243	13,596,442,000.00	
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			8.32000	8.34000		66,477,099,936,000.00	7,990,036,050	9,613,233,000.00	
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			218.53477	218.50021		9,178,460,340,000.00	42,000,000	570,500,000.00	
R197	On	07/12/2023			2.21000	2.21000		117,609,570,000.00	53,217,000	427,074,000.00	
R201	On	21/12/2014			6.21500	6.25000		11,882,557,828,130.00	1,911,915,982	3,241,836,991.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.30000	2.30000			947,600,000,000.00	412,000,000	1,750,786,908.00
R203	On	15/09/2017	Spot Bond			7.36000	7.37500			38,723,918,720,000.00	5,261,402,000	7,152,370,000.00
R204	On	21/12/2018	Spot Bond			7.63000	7.64000			20,675,156,740,630.00	2,709,719,101	5,206,846,839.00
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			6.03000	6.07000			22,139,416,350,000.00	3,671,545,000	5,191,380,960.00
R207	On	15/01/2020	Spot Bond			7.84000	7.86500			43,243,399,396,960.00	5,515,739,719	10,106,564,175.00
R208	On	31/03/2021	Spot Bond			7.88000	7.90500			35,445,437,665,440.00	4,498,151,988	7,974,643,968.00
R209	On	31/03/2036	Spot Bond			8.70000	8.70000			58,281,300,000,000.00	6,699,000,000	8,577,261,000.00
R210	On	31/03/2028	Spot Bond			2.35000	2.35000			379,308,377,000.00	161,407,820	1,531,761,000.00
R211	On	31/01/2017	Spot Bond			0.90000	0.90000			0.00	0	159,579,000.00
R212	On	31/01/2022	Spot Bond			2.15000	2.15000			469,416,098,350.00	218,333,069	705,412,069.00
R213	On	28/02/2031	Spot Bond			8.68500	8.68500			12,424,847,850,000.00	1,430,610,000	1,365,799,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			9,605,277,500,000.00	1,477,735,000	3,139,163,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	32,800,000.00
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	1,220,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	2,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	40,000,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	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
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	8,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	500,000.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	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
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,005,018,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	275,588,334.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	171,200,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	30,026,000.00
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			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR04	On	19/04/2014	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
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD004	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	62,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	128,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	50,800,000.00
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							886,638,904,570,890.00	80,015,575,972	89,734,749,888.00
Grand Total:							886,639,386,925,667.00	10,015,605,860	89,735,971,719.00