

Daily MTM Report

Daily summary for: 26/01/2012

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			7.85130	8.11500		15.73	354,596,113.20	45,164	245,943.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		1,082.00000	821,000	15.83	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		3.00000	6,000	15.83	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		1,033.00000	773,000	15.64	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		4.00000	8,000	15.64	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		1,132.00000	870,000	16.20	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		3.00000	5,000	16.20	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		1,118.00000	857,000	16.09	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		3.00000	6,000	16.09	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		969.00000	712,000	15.49	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		4.00000	11,000	15.49	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		871.00000	618,000	15.25	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		6.00000	17,000	15.25	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,317.00000	1,054,000	17.56	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		2.00000	3,000	17.56	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		920.00000	665,000	15.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		5.00000	14,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,366.00000	1,104,000	17.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	3,000	17.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		589.00000	366,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		24.00000	65,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		286.00000	151,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		121.00000	250,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		727.00000	485,000	14.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		12.00000	34,000	14.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		137.00000	70,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		322.00000	519,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,416.00000	1,153,000	18.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	2,000	18.30	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		124.00000	64,000	18.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		359.00000	563,000	18.91	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,267.00000	1,005,000	17.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		2.00000	4,000	17.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		258.00000	135,000	16.66	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		143.00000	284,000	16.66	1,952,500.00	6,875	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,019.00000	760,000	15.61	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		4.00000	9,000	15.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,466.00000	1,203,000	18.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	2,000	18.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		680.00000	442,000	14.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		15.00000	41,000	14.79	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		169.00000	87,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		254.00000	436,000	17.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		349.00000	188,000	15.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		84.00000	187,000	15.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,068.00000	808,000	15.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		3.00000	7,000	15.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,516.00000	1,253,000	19.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	2,000	19.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		384.00000	212,000	15.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		69.00000	161,000	15.61	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		232.00000	121,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		167.00000	320,000	16.97	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		317.00000	169,000	16.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		102.00000	218,000	16.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		187.00000	97,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		222.00000	396,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		774.00000	528,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		9.00000	27,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		822.00000	573,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		7.00000	22,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,217.00000	955,000	16.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		2.00000	4,000	16.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		459.00000	267,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		44.00000	116,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		207.00000	108,000	17.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		192.00000	357,000	17.28	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		634.00000	403,000	14.90	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		19.00000	52,000	14.90	5,200.00	100	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,715.00000	1,452,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	1,000	20.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,965.00000	1,702,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	1,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		545.00000	331,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		30.00000	80,000	15.14	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		152.00000	78,000	18.21	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		287.00000	477,000	18.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,915.00000	1,652,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	1,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,167.00000	906,000	16.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		2.00000	5,000	16.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		421.00000	239,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		56.00000	138,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		112.00000	58,000	19.27	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		397.00000	607,000	19.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,666.00000	1,402,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		501.00000	298,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		36.00000	97,000	15.26	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,566.00000	1,303,000	19.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	2,000	19.40	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		1,616.00000	1,352,000	19.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	19.77	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,765.00000	1,502,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	1,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,015.00000	1,752,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	1,000	22.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		101.00000	52,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		436.00000	651,000	19.62	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		92.00000	48,000	19.97	4,800.00	100	8,600.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		477.00000	697,000	19.97	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		53.00000	28,000	22.01	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		738.00000	977,000	22.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		923.00000	1,169,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		38.00000	20,000	23.31	97,000.00	4,850	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		76.00000	40,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		561.00000	789,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		69.00000	36,000	21.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		604.00000	835,000	21.03	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		693.00000	929,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		58.00000	30,000	21.68	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		648.00000	882,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		63.00000	33,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,161.00000	1,413,000	24.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		26.00000	14,000	24.94	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,403.00000	1,659,000	26.40	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	10,000	26.40	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,113.00000	1,364,000	24.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		28.00000	15,000	24.62	72,750.00	4,850	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.95480	8.22260		16.77	36,440,938.80	4,581	53,812.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,011.00000	767,000	15.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		38.00000	62,000	15.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		966.00000	727,000	15.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		43.00000	72,000	15.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,057.00000	809,000	15.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		34.00000	54,000	15.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		415.00000	283,000	17.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		292.00000	428,000	17.44	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		11.00000	17,000	16.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,484.00000	1,222,000	16.33	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		270.00000	182,000	19.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		547.00000	727,000	19.24	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		232.00000	156,000	19.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		659.00000	851,000	19.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		210.00000	141,000	20.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		737.00000	936,000	20.39	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,244.00000	987,000	15.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		21.00000	32,000	15.54	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		795.00000	576,000	15.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		72.00000	121,000	15.21	1,210,000.00	10,000	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		463.00000	317,000	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
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		240.00000	362,000	16.99	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		371.00000	252,000	17.88	2,520,000.00	10,000	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		348.00000	497,000	17.88	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		608.00000	428,000	16.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		135.00000	223,000	16.00	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		817.00000	1,023,000	20.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		190.00000	128,000	20.82	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		0.00000	454,000	15.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		0.00000	199,000	15.80	1,990,000.00	10,000	10,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.05960	8.33100		17.53	1,611,920.00	200	7,256.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,196.00000	951,000	15.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		65.00000	91,000	15.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,153.00000	910,000	15.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		72.00000	100,000	15.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,240.00000	992,000	15.39	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		59.00000	82,000	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		80.00000	112,000	15.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,111.00000	872,000	15.33	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,049.00000	1,245,000	21.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		280.00000	205,000	21.30	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		684.00000	517,000	16.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		253.00000	357,000	16.93	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		399.00000	294,000	19.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		668.00000	834,000	19.53	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,131.00000	1,332,000	21.65	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	17/09/2012	Foreign Exchange Future	9.20	Call		262.00000	192,000	21.65	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		814.00000	994,000	20.26	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		345.00000	254,000	20.26	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.16170	8.43780		18.07	0.00	0	5,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		952.00000	752,000	16.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		214.00000	290,000	16.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		921.00000	725,000	16.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		233.00000	313,000	16.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		984.00000	780,000	16.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		196.00000	268,000	16.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		343.00000	451,000	17.45	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		781.00000	613,000	17.45	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,066.00000	1,248,000	20.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		404.00000	310,000	20.99	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.25620	8.53380		18.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		940.00000	758,000	17.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		356.00000	452,000	17.16	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		914.00000	737,000	17.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		380.00000	481,000	17.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		967.00000	779,000	16.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		333.00000	423,000	16.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,087.00000	1,255,000	20.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		521.00000	411,000	20.58	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		865.00000	698,000	17.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		431.00000	542,000	17.70	0.00	0	180.00

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			8.48610	8.75840		18.30	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		841.00000	693,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,061.00000	1,185,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		826.00000	680,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,096.00000	1,222,000	19.38	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		857.00000	707,000	19.17	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,027.00000	1,149,000	19.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.04480	9.30240		18.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,530.00000	1,349,000	17.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		728.00000	804,000	17.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,511.00000	1,332,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		759.00000	837,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,549.00000	1,366,000	17.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		697.00000	771,000	17.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		471.00000	513,000	16.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,773.00000	1,558,000	16.46	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.11890	10.37650		20.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,143.00000	1,934,000	18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		967.00000	1,015,000	18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,124.00000	1,912,000	18.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		998.00000	1,043,000	18.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,162.00000	1,956,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		936.00000	987,000	18.86	0.00	0	0.00
\$ / R M/On	19/03/2012		Foreign Exchange Future			7.85130	8.11500		15.73	23,553.90	3	804.00

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	7.55	Call		58,879.00000	36,601,000	15.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		2,379.00000	6,471,000	15.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		54,450.00000	33,095,000	15.14	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		2,950.00000	7,965,000	15.14	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		63,404.00000	40,311,000	14.90	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		1,904.00000	5,181,000	14.90	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		25,384.00000	43,554,000	17.90	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		16,884.00000	8,684,000	17.90	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.95480	8.22260		16.77	0.00	0	83.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		31,633.00000	21,350,000	18.55	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		44,373.00000	60,870,000	18.55	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		30,001.00000	20,227,000	18.78	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		47,741.00000	64,747,000	18.78	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		33,365.00000	22,560,000	18.33	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		41,105.00000	57,080,000	18.33	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.31550	12.63530		13.59	5,369,558.00	436	10,975.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,202.00000	893,000	14.30	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		17.00000	28,000	14.30	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		1,153.00000	845,000	13.99	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		18.00000	30,000	13.99	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		1,251.00000	940,000	14.61	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		16.00000	25,000	14.61	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		1,105.00000	798,000	13.68	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put		20.00000	33,000	13.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		773.00000	503,000	13.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		38.00000	88,000	13.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,643.00000	1,328,000	17.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		8.00000	13,000	17.03	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		866.00000	578,000	12.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		31.00000	63,000	12.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		456.00000	262,000	13.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		121.00000	247,000	13.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,299.00000	988,000	14.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		14.00000	23,000	14.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,741.00000	1,426,000	17.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		6.00000	11,000	17.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		961.00000	659,000	12.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		26.00000	44,000	12.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,544.00000	1,230,000	16.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		9.00000	15,000	16.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		681.00000	433,000	13.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		46.00000	118,000	13.17	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		727.00000	467,000	13.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		42.00000	102,000	13.10	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		310.00000	171,000	14.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		225.00000	406,000	14.43	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		406.00000	637,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		191.00000	102,000	15.45	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		974.00000	1,260,000	16.79	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	13.55	Call		59.00000	25,000	16.79	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.46660	12.79140		14.97	0.00	0	2,865.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,057.00000	806,000	14.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		116.00000	189,000	14.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,019.00000	773,000	14.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		128.00000	206,000	14.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,096.00000	841,000	14.07	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		105.00000	174,000	14.07	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.61900	12.94820		16.18	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		513.00000	401,000	17.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,015.00000	1,232,000	17.84	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		499.00000	390,000	17.94	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,051.00000	1,271,000	17.94	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		527.00000	412,000	17.74	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		979.00000	1,193,000	17.74	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10140	0.10380		14.01	0.00	0	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,384.00000	1,145,000	15.94	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		4.00000	5,000	15.94	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		460.00000	292,000	14.01	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		80.00000	152,000	14.01	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,380.00000	2,140,000	21.77	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	21.77	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10280	0.10530		16.08	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		370.00000	267,000	18.31	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	0.11	Put		640.00000	787,000	18.31	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		162.00000	111,000	21.01	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,432.00000	1,631,000	21.01	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		880.00000	687,000	16.01	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		150.00000	207,000	16.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.33840	10.51390			11,165,472.00	1,080	21,746.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		468.00000	344,000	13.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		54.00000	106,000	13.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		430.00000	311,000	13.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		66.00000	123,000	13.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		508.00000	378,000	13.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		44.00000	90,000	13.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,466.00000	1,292,000	16.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		2.00000	4,000	16.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		358.00000	252,000	13.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		94.00000	164,000	13.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		733.00000	575,000	13.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		19.00000	37,000	13.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,516.00000	1,342,000	16.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		2.00000	4,000	16.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		640.00000	491,000	13.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		26.00000	53,000	13.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		172.00000	118,000	14.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		258.00000	380,000	14.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		126.00000	85,000	14.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		362.00000	497,000	14.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		325.00000	225,000	13.11	765,000.00	3,400	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		111.00000	187,000	13.11	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		63.00000	42,000	16.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		649.00000	804,000	16.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		32.00000	19,000	17.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,018.00000	1,181,000	17.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		93.00000	62,000	15.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		479.00000	624,000	15.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		20.00000	11,000	18.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,256.00000	1,423,000	18.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		84.00000	56,000	15.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		520.00000	668,000	15.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		972.00000	805,000	14.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		8.00000	17,000	14.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		44.00000	29,000	17.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		830.00000	991,000	17.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		114.00000	76,000	14.91	258,400.00	3,400	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		400.00000	538,000	14.91	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		562.00000	713,000	15.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		76.00000	51,000	15.84	346,800.00	6,800	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,112.00000	1,277,000	18.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		26.00000	15,000	18.17	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		0.00000	414,000	13.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		0.00000	76,000	13.03	258,400.00	3,400	3,400.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.47860	10.65910		14.74	0.00	0	24,649.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		516.00000	421,000	14.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		257.00000	342,000	14.53	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		490.00000	398,000	14.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		281.00000	369,000	14.63	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		544.00000	444,000	14.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		235.00000	315,000	14.43	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.62240	10.80830		15.35	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		560.00000	462,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		477.00000	565,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		536.00000	440,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		503.00000	593,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		586.00000	485,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		453.00000	538,000	15.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.03360	11.22570		15.24	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		857.00000	787,000	16.26	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,124.00000	1,246,000	16.26	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		841.00000	772,000	16.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,158.00000	1,281,000	16.33	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		873.00000	802,000	16.18	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,090.00000	1,211,000	16.18	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			419.55700	414.99100			0.00	0	0.00
AL7T	On	03/05/2012	Index Future			425.45600	420.83000			0.00	0	16.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/08/2012	Index Future			431.92700	427.23400			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			381.43100	377.88800			0.00	0	236.00
ALBI	On	03/05/2012	Index Future			386.79400	383.20600			0.00	0	808.00
ALBI	On	02/08/2012	Index Future			392.67700	389.03700			0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry			7.88770	8.15280		16.13	0.00	1,340	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		287.00000	172,000	17.24	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		234.00000	384,000	17.24	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		265.00000	159,000	17.51	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		262.00000	421,000	17.51	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		311.00000	187,000	16.96	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		208.00000	349,000	16.96	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.33880	8.43510		12.93	5,003,280.00	600	23,081.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,187.00000	1,092,000	16.97	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		2.00000	3,000	16.97	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,137.00000	1,042,000	16.61	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		2.00000	3,000	16.61	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,237.00000	1,141,000	17.33	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		2.00000	2,000	17.33	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,038.00000	943,000	15.89	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		3.00000	4,000	15.89	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,486.00000	1,390,000	19.13	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	1,000	19.13	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		697.00000	606,000	14.07	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	7.75	Put		12.00000	17,000	14.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		989.00000	894,000	15.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		4.00000	5,000	15.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,436.00000	1,340,000	18.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	1,000	18.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,235.00000	2,139,000	22.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		557.00000	470,000	13.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		22.00000	31,000	13.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.36960	8.46740		14.36	0.00	0	8,993.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		864.00000	779,000	14.25	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		47.00000	59,000	14.25	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		821.00000	737,000	14.22	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		54.00000	67,000	14.22	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		908.00000	821,000	14.28	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		41.00000	51,000	14.28	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.40580	8.50560		14.93	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		542.00000	483,000	14.73	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		273.00000	314,000	14.73	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		515.00000	457,000	14.79	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		296.00000	338,000	14.79	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		570.00000	509,000	14.66	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		251.00000	290,000	14.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.41400	9.48240		17.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,513.00000	2,451,000	16.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		331.00000	337,000	16.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,472.00000	2,410,000	16.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		340.00000	346,000	16.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,555.00000	2,493,000	16.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		323.00000	329,000	16.71	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.84590	7.99830		11.17	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		465.00000	329,000	11.28	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		17.00000	33,000	11.28	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		419.00000	290,000	11.26	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		21.00000	44,000	11.26	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		511.00000	371,000	11.30	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		13.00000	25,000	11.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.93260	8.08780		11.47	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		218.00000	155,000	12.32	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		280.00000	372,000	12.32	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		200.00000	142,000	12.54	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		312.00000	409,000	12.54	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		236.00000	169,000	12.11	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		248.00000	336,000	12.11	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.13580	0.24220			0.00	100,000	0.00
CF CANOn	30/03/2012	Can-Do Future			0.15150	0.09050			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future				0.02810			0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	29/02/2012			0.07350	0.14890			0.00	0	12,500.00
CF CAN	On	31/01/2012			0.02160	0.00050			0.00	0	19,481.00
CF CAN	On	29/02/2012			0.09410	0.02870			0.00	0	12,987.00
CHF / R	On	19/03/2012			8.56840	8.70760		14.77	0.00	0	25.00
CHF / R	On	19/03/2012	8.60	Call		256.00000	180,000	14.98	0.00	0	0.00
CHF / R	On	19/03/2012	8.60	Put		148.00000	212,000	14.98	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Call		229.00000	161,000	15.20	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Put		171.00000	243,000	15.20	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Call		285.00000	201,000	14.77	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Put		127.00000	183,000	14.77	0.00	0	0.00
CHF / R	On	18/06/2012			8.69520	8.83830		16.61	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Call		286.00000	230,000	17.97	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Put		548.00000	635,000	17.97	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Call		271.00000	218,000	18.14	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Put		583.00000	673,000	18.14	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Call		302.00000	243,000	17.80	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Put		514.00000	598,000	17.80	0.00	0	0.00
CRD1	On	02/02/2012			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			382.45600	378.98600			19,122,800.00	5	181.00
GOVI	On	02/02/2012	GOVI	369.00	Call		99,860.00000	134,560,000		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		99,760.00000	134,460,000		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		99,960.00000	134,660,000		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			387.83300	384.31800			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		23,180.00000	58,330,000		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		23,080.00000	58,230,000		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		23,280.00000	58,430,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			393.73200	390.16700			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		0.00000	37,320,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		0.00000	37,220,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		0.00000	37,420,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/02/2012	Index Future			167.91100	167.91400			0.00	0	113.00
IGOV	On	03/05/2012	Index Future			170.27200	170.27600			0.00	0	401.00
IGOV	On	02/08/2012	Index Future			172.86200	172.86800			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			455.64300	455.64300			0.00	0	88.00
ILBI	On	03/05/2012	Index Future			462.92300	462.00000			0.00	0	0.00
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			5.60000	5.60000			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			5.61000	5.62000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.62000	5.64000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.64000	5.68000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.66000	5.72000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.71000	5.79000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.81000	5.95000			0.00	0	940.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.95000	6.12000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.13000	6.32000			0.00	0	1,250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.36000	6.54000			0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.56000	6.74000			0.00	750	1,000.00
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
JN10	On	02/02/2012	JNOTE	7.25	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
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.44970	6.51630		10.73	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call			264.00000	209,000	11.01	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put			31.00000	43,000	11.01	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call			256.00000	202,000	10.99	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put			33.00000	46,000	10.99	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call			272.00000	217,000	11.03	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put			29.00000	41,000	11.03	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.49820	6.56550		12.81	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			374.00000	320,000	12.82	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			109.00000	122,000	12.82	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			341.00000	289,000	12.82	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			126.00000	141,000	12.82	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			409.00000	352,000	12.82	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put			94.00000	104,000	12.82	0.00	0	0.00
OTH1 On	02/02/2012	Index Future				375.34800	371.47700			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call			1.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put			0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call			0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put			9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call			11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put			0.00000	0,000		0.00	0	0.00
R157 On	02/02/2012	Bond Future				6.47100	6.65900		3.17	0.00	0	9,364.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.50	Call		6,358.00000	7,032,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,524.00000	7,198,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,191.00000	6,865,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		88.00000	391,000	3.13	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		478.00000	107,000	3.13	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,384.00000	1,710,000	3.02	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		0.00000	0,000	3.02	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,389.00000	2,061,000	3.21	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		2.00000	0,000	3.21	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,473.00000	815,000	3.07	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		1.00000	17,000	3.07	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		777.00000	260,000	3.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		27.00000	184,000	3.11	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		219.00000	676,000	3.15	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		251.00000	34,000	3.15	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,914.00000	2,588,000	3.23	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		0.00000	0,000	3.23	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.54100	6.74500		3.29	0.00	0	1,597.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,879.00000	5,552,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		11.00000	4,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,034.00000	5,709,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		8.00000	3,000	3.56	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	8.20	Call		4,723.00000	5,396,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		12.00000	6,000	3.56	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.57400	6.79700		3.91	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,940.00000	4,539,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		314.00000	225,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,064.00000	4,669,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		291.00000	208,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,818.00000	4,410,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		340.00000	244,000	4.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.59800	6.84500		4.06	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,898.00000	2,359,000	4.16	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,461.00000	1,221,000	4.16	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,982.00000	2,451,000	4.18	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,404.00000	1,172,000	4.18	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,820.00000	2,267,000	4.14	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,524.00000	1,270,000	4.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.61500	6.88400			0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		0.00000	347,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		0.00000	0,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		0.00000	476,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		0.00000	0,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		0.00000	219,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		0.00000	0,000		0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.22100	8.36700		12.24	0.00	0	24,229.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,796.00000	7,192,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2.00000	0,000	12.58	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		6,235.00000	7,631,000	12.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1.00000	0,000	12.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,355.00000	6,749,000	12.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		4.00000	0,000	12.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		6,073.00000	4,681,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		1.00000	7,000	11.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		16,899.00000	15,501,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	11.56	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		3,597.00000	2,305,000	11.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		38.00000	144,000	11.90	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	12.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		35,643.00000	37,041,000	12.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		107,417.00000	108,815,000	12.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	12.92	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.30000	8.45100		12.23	0.00	0	13,919.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,183.00000	7,277,000	12.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1,230.00000	907,000	12.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,511.00000	7,628,000	12.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,122.00000	822,000	12.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.95	Call		5,860.00000	6,930,000	12.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		1,346.00000	998,000	12.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		6,388.00000	5,364,000	11.84	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,094.00000	1,488,000	11.84	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		4,378.00000	3,554,000	12.03	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,008.00000	2,602,000	12.03	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,293.00000	4,097,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		2,838.00000	2,225,000	12.23	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,235.00000	6,252,000	12.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		1,605.00000	1,204,000	12.50	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.36600	8.52200		14.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,905.00000	6,762,000	14.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,848.00000	3,267,000	14.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,170.00000	7,047,000	14.37	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,669.00000	3,108,000	14.37	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,645.00000	6,481,000	14.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		4,035.00000	3,432,000	14.25	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.43000	8.59100		14.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,695.00000	7,639,000	14.62	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,281.00000	4,767,000	14.62	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,947.00000	7,907,000	14.68	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		5,093.00000	4,595,000	14.68	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,460.00000	7,376,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,488.00000	4,946,000	14.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.49600	8.66100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.50	Call		0.00000	36,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		0.00000	483,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		0.00000	0,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		0.00000	413,000		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			218.93642	218.93449			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		934.00000	936,000		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		884.00000	886,000		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		984.00000	986,000		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	03/05/2012	Bond Future			215.70778	215.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		0.00000	708,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Call		0.00000	658,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Call		0.00000	758,000		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	03/05/2012	Bond Future	214.95	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			248.16063	248.14269			239,475,007.95	965	0.00
R197	On	02/02/2012	Bond Future	237.00	Call		11,143.00000	11,161,000		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		11,093.00000	11,111,000		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		11,193.00000	11,211,000		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	03/05/2012	Bond Future			251.64986	251.60000			242,842,114.90	965	965.00
R197	On	03/05/2012	Bond Future	251.00	Call		0.00000	650,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		0.00000	600,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		0.00000	700,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	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			6.02400	6.20600		2.55	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,342.00000	5,835,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,469.00000	5,961,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,216.00000	5,708,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	2.64	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			6.05900	6.26000		2.64	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,611.00000	4,105,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		7.00000	2,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,728.00000	4,223,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		5.00000	2,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,494.00000	3,988,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		8.00000	4,000	2.85	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.04600	6.27000		3.18	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,911.00000	3,360,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		192.00000	136,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,004.00000	3,457,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		176.00000	124,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,819.00000	3,264,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		208.00000	148,000	3.44	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.00600	6.25800		3.30	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,524.00000	1,843,000	3.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,036.00000	844,000	3.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,588.00000	1,912,000	3.41	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,000.00000	812,000	3.41	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,462.00000	1,775,000	3.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,075.00000	876,000	3.37	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.92500	6.20700			0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		0.00000	579,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		0.00000	0,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		0.00000	668,000		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	07/02/2013	Bond Future	6.30	Put		0.00000	0,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		0.00000	491,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		0.00000	0,000		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			186.95266	186.93842			6,780,212,120.22	36,267	476.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,938.00000	9,953,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,888.00000	9,903,000		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		9,988.00000	10,003,000		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	03/05/2012	Bond Future			189.58113	189.56680			6,875,538,841.71	36,267	36,267.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	419,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	469,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	369,000		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			7.14200	7.33400		5.78	95,319,109.60	880	3,569.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,326.00000	7,223,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000	6.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	8.80	Call		6,541.00000	7,437,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,111.00000	7,007,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	0,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		1,808.00000	970,000	5.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		6.00000	64,000	5.68	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		745.00000	225,000	5.76	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		121.00000	497,000	5.76	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		388.00000	1,028,000	5.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		314.00000	58,000	5.82	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,813.00000	3,709,000	6.01	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		1.00000	0,000	6.01	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.22500	7.42800		5.90	0.00	0	1,404.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,745.00000	6,622,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		64.00000	33,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,943.00000	6,824,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		55.00000	28,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,548.00000	6,420,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		75.00000	39,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,447.00000	1,834,000	5.74	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		521.00000	816,000	5.74	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,983.00000	1,443,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		737.00000	1,105,000	5.79	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,325.00000	1,845,000	5.88	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		1,227.00000	839,000	5.88	0.00	0	1,400.00

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	7.80	Call		2,281.00000	2,955,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		642.00000	408,000	6.04	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.28600	7.50100		6.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,852.00000	5,605,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		703.00000	535,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,008.00000	5,771,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		656.00000	499,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,691.00000	5,436,000	7.30	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		744.00000	569,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.34500	7.57400		6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,891.00000	3,442,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,178.00000	1,792,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,009.00000	3,572,000	7.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,094.00000	1,720,000	7.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,773.00000	3,314,000	6.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,262.00000	1,866,000	6.94	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.40800	7.64900			0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		0.00000	0,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		0.00000	3,622,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		0.00000	0,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		0.00000	3,418,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		0.00000	0,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		0.00000	3,826,000		0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.43200	7.62900		7.21	0.00	0	3,450.00
R204	On	02/02/2012	Bond Future	9.00	Call		7,000.00000	8,058,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,243.00000	8,301,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,755.00000	7,813,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,058.00000	1,078,000	7.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		10.00000	88,000	7.00	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,971.00000	3,014,000	7.31	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		15.00000	0,000	7.31	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		165.00000	617,000	7.10	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		856.00000	250,000	7.10	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.51600	7.72200		7.30	0.00	0	1,702.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,346.00000	6,324,000	7.84	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		215.00000	124,000	7.84	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,561.00000	6,549,000	7.84	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		189.00000	108,000	7.84	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,129.00000	6,099,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		240.00000	141,000	7.81	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.58400	7.80000		8.44	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,615.00000	5,423,000	8.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,203.00000	928,000	8.90	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	8.55	Call		4,789.00000	5,609,000	8.93	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,139.00000	876,000	8.93	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,443.00000	5,239,000	8.87	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,270.00000	983,000	8.87	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.64700	7.87500		8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,385.00000	4,012,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,787.00000	2,311,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,521.00000	4,162,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,685.00000	2,223,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,257.00000	3,871,000	8.49	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,897.00000	2,409,000	8.49	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.71200	7.95000			0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		0.00000	1,337,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		0.00000	1,567,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		0.00000	1,107,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		0.00000	0,000		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			5.87400	6.03600		1.61	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,522.00000	3,819,000	1.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,609.00000	3,907,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,434.00000	3,732,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	1.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.90700	6.09400		1.69	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,228.00000	2,527,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		3.00000	1,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,305.00000	2,605,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		2.00000	1,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,151.00000	2,449,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		4.00000	1,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.86200	6.08400		2.02	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,711.00000	1,981,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		124.00000	88,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,768.00000	2,040,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		114.00000	80,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,655.00000	1,921,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		136.00000	96,000	2.15	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.74800	6.01600		2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		741.00000	914,000	2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		759.00000	624,000	2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		772.00000	950,000	2.10	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		733.00000	603,000	2.10	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		711.00000	881,000	2.09	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	01/11/2012	Bond Future	5.95	Put		787.00000	648,000	2.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.50800	5.83800			0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		0.00000	442,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		0.00000	0,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		0.00000	487,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		0.00000	0,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		0.00000	397,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		0.00000	0,000		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			7.66700	7.84800		7.43	0.00	0	19,681.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,294.00000	7,332,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		6,555.00000	7,593,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,031.00000	7,070,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		2,892.00000	1,864,000	7.23	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		1.00000	12,000	7.23	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		1,206.00000	451,000	7.38	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		69.00000	353,000	7.38	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		417.00000	1,128,000	7.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		406.00000	78,000	7.48	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,627.00000	4,666,000	7.78	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	7.78	0.00	0	1,920.00

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			7.75300	7.94200		8.48	993,821.20	10	23,784.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,731.00000	5,643,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		387.00000	246,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,953.00000	5,877,000	8.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		348.00000	219,000	8.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,512.00000	5,410,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		429.00000	274,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		3,431.00000	2,699,000	8.23	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		660.00000	981,000	8.23	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,647.00000	2,019,000	8.32	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,014.00000	1,439,000	8.32	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,890.00000	2,503,000	8.48	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,570.00000	1,130,000	8.48	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,894.00000	3,650,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		938.00000	641,000	8.65	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.82300	8.02100		9.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,110.00000	5,899,000	10.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,290.00000	1,008,000	10.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,297.00000	6,099,000	10.33	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,222.00000	953,000	10.33	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,925.00000	5,702,000	10.25	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,361.00000	1,066,000	10.25	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.88700	8.09400		9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,808.00000	4,487,000	10.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,998.00000	2,589,000	10.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.30	Call		3,955.00000	4,647,000	10.15	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,887.00000	2,491,000	10.15	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,668.00000	4,329,000	10.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,117.00000	2,689,000	10.07	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.95500	8.16900			0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		0.00000	1,497,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		0.00000	1,748,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		0.00000	1,246,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		0.00000	0,000		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			7.72100	7.89800		7.83	0.00	0	9,363.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,448.00000	7,540,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,727.00000	7,819,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,168.00000	7,260,000	8.34	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	8.34	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		2,796.00000	1,723,000	7.53	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		1.00000	19,000	7.53	0.00	0	2,880.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	7.70	Put		1,288.00000	476,000	7.66	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		65.00000	345,000	7.66	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		432.00000	1,179,000	7.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		420.00000	75,000	7.77	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,886.00000	4,978,000	8.13	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	8.13	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			7.79800	7.98200		9.35	0.00	0	8,877.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,071.00000	7,086,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		235.00000	143,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,317.00000	7,341,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		207.00000	123,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,825.00000	6,829,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		265.00000	161,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,618.00000	2,846,000	9.09	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		681.00000	1,017,000	9.09	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,766.00000	2,108,000	9.19	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,062.00000	1,511,000	9.19	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,012.00000	2,665,000	9.38	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,607.00000	1,153,000	9.38	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,105.00000	3,912,000	9.57	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		939.00000	639,000	9.57	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.86100	8.05200		10.72	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,415.00000	6,233,000	11.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,455.00000	1,151,000	11.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,615.00000	6,446,000	11.44	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	02/08/2012	Bond Future	8.80	Put		1,380.00000	1,089,000	11.44	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,217.00000	6,022,000	11.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,534.00000	1,217,000	11.35	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.92200	8.12000		10.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,915.00000	4,561,000	10.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,179.00000	2,690,000	10.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,075.00000	4,735,000	11.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,058.00000	2,583,000	11.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,764.00000	4,396,000	10.94	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,310.00000	2,807,000	10.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.98500	8.18900			0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		0.00000	84,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		0.00000	365,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		0.00000	197,000		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			8.65600	8.76700		16.61	0.00	0	1,555.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,977.00000	2,756,000	16.83	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	9.00	Put		162.00000	50,000	16.83	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,304.00000	3,117,000	16.87	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		108.00000	31,000	16.87	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,667.00000	2,403,000	16.79	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		235.00000	81,000	16.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.72500	8.83900		16.59	0.00	0	1,335.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,221.00000	3,817,000	16.83	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,976.00000	1,670,000	16.83	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,446.00000	4,061,000	16.88	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,821.00000	1,534,000	16.88	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,005.00000	3,580,000	16.78	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		2,143.00000	1,816,000	16.78	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.78400	8.90100		19.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,615.00000	6,198,000	19.40	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,989.00000	2,657,000	19.40	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,841.00000	6,436,000	19.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,851.00000	2,531,000	19.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,393.00000	5,964,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,134.00000	2,790,000	19.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.84200	8.96200		19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,178.00000	5,694,000	19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,888.00000	4,476,000	19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,380.00000	5,907,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,711.00000	4,311,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,989.00000	5,494,000	19.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	8.95	Put		5,081.00000	4,658,000	19.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.90200	9.02400			0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		0.00000	750,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		0.00000	1,128,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		0.00000	369,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			139.50876	139.49800			102,538,938.60	735	20.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,498.00000	8,509,000		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		8,448.00000	8,459,000		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		8,548.00000	8,559,000		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	03/05/2012	Bond Future			139.71270	139.70000			102,688,834.50	735	735.00
R210	On	03/05/2012	Bond Future	139.00	Call		0.00000	713,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		0.00000	663,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		0.00000	763,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	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			116.65483	116.65044			55,994,318.40	480	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,150.00000	6,155,000		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		6,100.00000	6,105,000		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		6,200.00000	6,205,000		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	03/05/2012	Bond Future			118.29498	118.20000			56,781,590.40	480	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		0.00000	95,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Call		0.00000	45,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		0.00000	145,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	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			113.67586	113.76734			303,173,518.62	2,667	10.00
R212	On	02/02/2012	Bond Future	108.50	Call		5,267.00000	5,176,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00

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	108.55	Call		5,217.00000	5,126,000		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		5,317.00000	5,226,000		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	03/05/2012	Bond Future			115.27416	115.30000			279,770,386.32	2,427	2,427.00
R212	On	03/05/2012	Bond Future	115.30	Call		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	26,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	76,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		0.00000	24,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	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			8.64100	8.75800		14.93	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,069.00000	2,912,000	15.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		152.00000	44,000	15.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,406.00000	3,282,000	15.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		101.00000	26,000	15.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,749.00000	2,549,000	15.09	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		222.00000	71,000	15.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.71600	8.83500		14.91	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,503.00000	5,227,000	15.35	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		1,302.00000	1,073,000	15.35	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,765.00000	5,506,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		1,191.00000	979,000	15.39	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	03/05/2012	Bond Future	9.20	Call		4,247.00000	4,954,000	15.31	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1,422.00000	1,176,000	15.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.78000	8.90200		17.11	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,700.00000	6,314,000	17.45	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		3,039.00000	2,689,000	17.45	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,932.00000	6,557,000	17.52	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,899.00000	2,560,000	17.52	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,472.00000	6,072,000	17.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,186.00000	2,821,000	17.38	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.84400	8.97000		17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,221.00000	5,764,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,990.00000	4,550,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,426.00000	5,980,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,811.00000	4,383,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,030.00000	5,560,000	17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,185.00000	4,732,000	17.46	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.91300	9.04100			0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		0.00000	671,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		0.00000	1,052,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		0.00000	286,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/ROn 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0.00
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/ROn 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1 On 02/02/2012 Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future			1.23780	1.27930		16.03	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.20	Call		854.00000	513,000	15.37	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.20	Put		61.00000	135,000	15.37	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.25	Call		475.00000	246,000	16.03	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.25	Put		182.00000	368,000	16.03	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.15	Call		1,309.00000	911,000	15.17	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.15	Put		16.00000	33,000	15.17	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future			1.25380	1.29600		16.74	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.15	Call		1,531.00000	1,162,000	15.69	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.15	Put		71.00000	124,000	15.69	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.20	Call		1,129.00000	806,000	15.97	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.20	Put		169.00000	268,000	15.97	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.10	Call		1,996.00000	1,601,000	16.77	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.10	Put		36.00000	63,000	16.77	0.00	0	0.00

Total for Derivatives :

15,578,143,088.32

300,812

1,200,701.00

i-Bonds

1BG4A1On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	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
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			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	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138On 20/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On 20/12/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On 30/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On 20/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On 14/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB035On 09/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
AER01On 18/11/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1A1On 21/11/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	8,000,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311EOn 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22BOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22COn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22DOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22YOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32AOn 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32AOn 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32AOn 30/10/2016 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
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
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016	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
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	13,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On	30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN230 On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231 On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232 On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			2,800,000,000.00	28,000,000	9,000,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			240,000,000.00	2,400,000	1,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	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
DENG2	On	30/09/2012	Spot Bond			100.00000	100.00000		110,000,000,000,000.00	1,100,000,000	550,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			17,100,000,000.00	171,000	77,001,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			4,016,900,000,000.00	40,169,000	143,201,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	48,050,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,702,000,000.00	184,000	283,000,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			2,600,000,000.00	260,000	537,205,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			246,034,700,000.00	31,342,000	16,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			2,317,500,000.00	309,000	529,000,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000		3,000,000,000,000.00	30,000,000	5,000,000.00	
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
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
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	1,000,000.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100,000,000.00
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	500,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT14	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		100,000,000,000.00		1,000,000	1,000,000.00
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
GRT05	On	25/01/2015			100.00000	100.00000		1,220,000,000,000.00		12,200,000	12,000,000.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	35,554,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	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
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			15,000,000,000.00	150,000	28,075,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
HWAY3On	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
IBL12	On 12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	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
IDCP02	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		17,200,000,000,000.00	172,000,000	44,000,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		39,500,000,000,000.00	0.00	395,000,000	295,000,000.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF017	On	16/04/2012			7.09500	7.09500				0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000				0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000				0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000				0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000				0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000				0.00	0	81,000,000.00
MBF026	On	05/10/2012			100.00000	100.00000				0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000				0.00	0	0.00
MBP011	On	30/01/2013			100.00000	100.00000				0.00	0	0.00
MBP012	On	29/01/2013			100.00000	100.00000				0.00	0	0.00
MBP013	On	29/01/2014			100.00000	100.00000				0.00	0	0.00
MBP141	On	10/02/2012			100.00000	100.00000				0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000				0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000				0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000				0.00	0	0.00
MBP191	On	18/02/2013			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	2,000,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	3,500,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	5,200,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,000,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	1,000,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	10,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,200,000,000,000.00		12,000,000	3,000,000.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		39,657,993,200,000.00		396,579,932	228,289,966.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	121,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,750,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	74,200,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	243,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	110,400,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NTC13	On	02/02/2015			100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000.00	
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.46500	6.65000		195,589,583,090,100.00	30,253,609,140	15,001,733,000.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.21500	8.36000		90,152,291,642,015.00	10,974,107,321	9,887,698,900.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.70758	218.67302		8,617,583,866,509.80	39,402,310	591,500,000.00	
R197	On	07/12/2023	Spot Bond			2.20000	2.20000		166,396,155,200.00	75,634,616	438,690,000.00	
R201	On	21/12/2014	Spot Bond			6.02000	6.20000		12,996,029,457,600.00	2,158,808,880	3,367,344,630.00	
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		120,842,000,000.00	52,540,000	1,629,350,000.00	
R203	On	15/09/2017	Spot Bond			7.13500	7.32500		28,569,954,870,500.00	4,004,198,300	8,051,973,300.00	
R204	On	21/12/2018	Spot Bond			7.42500	7.62000		9,009,610,369,650.00	1,213,415,538	5,099,524,311.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.87000	6.03000		15,961,134,610,000.00		2,719,103,000	4,345,369,000.00
R207	On	15/01/2020	Spot Bond			7.66000	7.84000		38,149,577,516,000.00		4,980,362,600	10,388,008,056.00
R208	On	31/03/2021	Spot Bond			7.71500	7.89000		32,292,594,785,670.00		4,185,689,538	9,512,173,062.00
R209	On	31/03/2036	Spot Bond			8.65000	8.76000		28,983,551,540,000.00		3,350,699,600	8,948,578,600.00
R210	On	31/03/2028	Spot Bond			2.35000	2.35000		104,340,000,000.00		44,400,000	843,210,000.00
R211	On	31/01/2017	Spot Bond			0.90000	0.90000			0.00	0	151,000,000.00
R212	On	31/01/2022	Spot Bond			2.16000	2.15000		386,640,000,000.00		179,000,000	680,370,000.00
R213	On	28/02/2031	Spot Bond			8.63500	8.75000		15,025,064,065,000.00		1,740,019,000	2,093,149,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		13,676,071,500,000.00		2,104,011,000	3,671,511,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	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
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
SA060	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
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
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		3,000,000,000,000.00	3,000,000,000.00	30,000,000	10,000,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000		1,630,000,000,000.00		16,300,000	8,250,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	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
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN870On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On 13/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN879On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN884On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN885On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN88	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN89	On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000		50,000,000,000,000.00	500,000,000	500,000,000.00	500,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	1,005,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		63,100,000,000,000.00	631,000,000	0	828,354,460.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	151,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	32,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	700,000.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			12,800,000,000.00	128,000	62,000,000.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	128,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			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
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							927,973,712,868,245.00	72,486,293,775	94,491,074,285.00
Grand Total:							927,989,291,011,333.00	72,486,594,587	94,492,274,986.00