

Daily MTM Report

Daily summary for: 23/12/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/03/2012	Foreign Exchange Future			8.27890	8.24350		21.70	2,235,303.00	270	234,555.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,225.00000	1,258,000	20.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		18.00000	15,000	20.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,178.00000	1,210,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		21.00000	17,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,273.00000	1,306,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		16.00000	13,000	20.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,259.00000	1,292,000	20.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		16.00000	13,000	20.12	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,117.00000	1,149,000	19.67	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		24.00000	20,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,025.00000	1,056,000	19.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		32.00000	27,000	19.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,452.00000	1,486,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		9.00000	7,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,071.00000	1,102,000	19.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		28.00000	23,000	19.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,501.00000	1,535,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		8.00000	6,000	20.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		763.00000	791,000	19.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		70.00000	62,000	19.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		489.00000	508,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		196.00000	179,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		889.00000	918,000	18.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		46.00000	39,000	18.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		328.00000	340,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		385.00000	361,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,550.00000	1,584,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		7.00000	5,000	21.02	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		310.00000	321,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		417.00000	392,000	21.95	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,404.00000	1,438,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		11.00000	9,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		462.00000	480,000	20.29	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		219.00000	201,000	20.29	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,164.00000	1,197,000	19.82	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		21.00000	18,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,599.00000	1,634,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		6.00000	5,000	21.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		845.00000	873,000	18.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		52.00000	44,000	18.77	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		367.00000	381,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		324.00000	302,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		547.00000	570,000	19.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		154.00000	141,000	19.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,212.00000	1,244,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		19.00000	15,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,648.00000	1,683,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		5.00000	4,000	21.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		580.00000	604,000	19.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		137.00000	125,000	19.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		436.00000	453,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		243.00000	224,000	20.53	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		517.00000	537,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		174.00000	158,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		389.00000	404,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		296.00000	275,000	21.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		934.00000	963,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		41.00000	34,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		979.00000	1,009,000	19.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		36.00000	30,000	19.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,355.00000	1,389,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		12.00000	10,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		650.00000	675,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		107.00000	96,000	19.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		412.00000	428,000	20.76	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		269.00000	249,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		804.00000	832,000	18.89	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		61.00000	53,000	18.89	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,847.00000	1,882,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		4.00000	3,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,096.00000	2,131,000	24.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		3.00000	2,000	24.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		724.00000	751,000	19.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		81.00000	72,000	19.12	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		347.00000	360,000	21.47	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		354.00000	331,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,046.00000	2,081,000	24.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		3.00000	2,000	24.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,307.00000	1,341,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		14.00000	12,000	20.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		614.00000	639,000	19.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		121.00000	110,000	19.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		292.00000	303,000	22.19	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		449.00000	424,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,797.00000	1,832,000	22.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		4.00000	3,000	22.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		687.00000	712,000	19.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		94.00000	83,000	19.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,698.00000	1,733,000	21.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		5.00000	4,000	21.86	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		1,748.00000	1,782,000	22.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		5.00000	3,000	22.20	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,897.00000	1,932,000	23.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		4.00000	3,000	23.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,145.00000	2,181,000	24.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		2.00000	2,000	24.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		276.00000	286,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		483.00000	457,000	22.44	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		261.00000	270,000	22.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		518.00000	491,000	22.68	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		189.00000	194,000	24.16	0.00	0	4,853.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		746.00000	715,000	24.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		910.00000	878,000	25.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		153.00000	157,000	25.16	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		234.00000	241,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		591.00000	562,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		221.00000	228,000	23.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		628.00000	599,000	23.41	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		706.00000	675,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		199.00000	204,000	23.90	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		667.00000	637,000	23.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		210.00000	216,000	23.65	0.00	0	366.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.38380	8.34830		22.60	0.00	0	27,118.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,184.00000	1,213,000	19.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		86.00000	79,000	19.60	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	7.30	Call		1,143.00000	1,171,000	19.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		95.00000	87,000	19.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,226.00000	1,255,000	19.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		78.00000	71,000	19.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		627.00000	644,000	21.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		379.00000	360,000	21.30	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		30.00000	25,000	19.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,628.00000	1,659,000	19.74	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		471.00000	483,000	22.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		623.00000	599,000	22.96	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		423.00000	434,000	23.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		725.00000	700,000	23.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		394.00000	404,000	23.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		796.00000	770,000	23.86	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.48030	8.44530		22.91	0.00	0	6,456.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,363.00000	1,391,000	19.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		118.00000	111,000	19.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,324.00000	1,351,000	19.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		129.00000	121,000	19.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,403.00000	1,431,000	19.28	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		108.00000	101,000	19.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		140.00000	132,000	19.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,285.00000	1,312,000	19.43	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,118.00000	1,093,000	24.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		463.00000	473,000	24.70	0.00	0	360.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		895.00000	914,000	20.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		350.00000	334,000	20.66	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		606.00000	619,000	23.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		761.00000	739,000	23.21	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,195.00000	1,169,000	25.00	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		440.00000	449,000	25.00	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		898.00000	875,000	23.81	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		543.00000	555,000	23.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.57550	8.53980		23.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,153.00000	1,176,000	20.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		313.00000	301,000	20.19	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,125.00000	1,146,000	20.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		335.00000	321,000	20.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,184.00000	1,208,000	20.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		294.00000	283,000	20.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		458.00000	442,000	21.18	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		998.00000	1,017,000	21.18	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,168.00000	1,144,000	24.60	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		608.00000	619,000	24.60	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.67480	8.63910		23.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,174.00000	1,193,000	21.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		485.00000	468,000	21.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,151.00000	1,169,000	21.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		512.00000	494,000	21.33	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,198.00000	1,217,000	20.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		459.00000	442,000	20.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,213.00000	1,189,000	24.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		752.00000	764,000	24.47	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,107.00000	1,124,000	21.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		568.00000	549,000	21.69	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.95820	8.92330		23.96	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		1,178.00000	1,192,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,233.00000	1,212,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		1,161.00000	1,175,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,266.00000	1,245,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,195.00000	1,209,000	23.92	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,200.00000	1,179,000	23.92	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.61530	9.57910		24.80	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,040.00000	2,060,000	23.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		961.00000	945,000	23.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,022.00000	2,041,000	23.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		993.00000	976,000	23.34	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,058.00000	2,078,000	23.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		929.00000	913,000	23.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		663.00000	650,000	21.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,242.00000	2,265,000	21.66	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.50190	10.46570		25.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,574.00000	2,592,000	24.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,308.00000	1,290,000	24.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,556.00000	2,574,000	24.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,340.00000	1,322,000	24.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,592.00000	2,611,000	24.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,276.00000	1,259,000	24.03	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.27890	8.24350		21.70	0.00	0	736.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			76,341.00000	79,073,000	19.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			6,991.00000	6,183,000	19.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			72,440.00000	75,097,000	19.12	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			8,090.00000	7,207,000	19.12	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			80,352.00000	83,157,000	18.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			6,002.00000	5,267,000	18.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			32,386.00000	30,260,000	21.23	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			36,736.00000	38,150,000	21.23	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.38380	8.34830		22.60	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			52,499.00000	53,821,000	22.38	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			52,669.00000	50,441,000	22.38	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			50,620.00000	51,966,000	22.60	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			55,790.00000	53,586,000	22.60	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			54,379.00000	55,755,000	22.16	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			49,549.00000	47,375,000	22.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.96420	12.91580		17.26	13,819,837.20	1,066	10,451.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,497.00000	1,543,000	16.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		31.00000	29,000	16.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,448.00000	1,495,000	16.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		32.00000	31,000	16.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,545.00000	1,592,000	17.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		29.00000	28,000	17.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,400.00000	1,447,000	16.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		34.00000	33,000	16.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,088.00000	1,129,000	15.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		72.00000	65,000	15.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,934.00000	1,982,000	19.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		18.00000	18,000	19.09	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,174.00000	1,216,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		58.00000	52,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		775.00000	804,000	15.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		159.00000	140,000	15.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,593.00000	1,640,000	17.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		27.00000	26,000	17.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,032.00000	2,080,000	19.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		16.00000	16,000	19.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,262.00000	1,306,000	15.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		46.00000	42,000	15.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,836.00000	1,884,000	18.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		20.00000	20,000	18.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,005.00000	1,043,000	15.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		89.00000	79,000	15.75	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		1,046.00000	1,086,000	15.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		80.00000	72,000	15.77	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		620.00000	644,000	16.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		254.00000	230,000	16.23	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		403.00000	373,000	17.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		469.00000	487,000	17.00	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		881.00000	841,000	19.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		247.00000	255,000	19.13	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.11590	13.06690		19.63	0.00	0	2,985.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,399.00000	1,433,000	17.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		182.00000	167,000	17.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,362.00000	1,396,000	17.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		195.00000	180,000	17.32	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,436.00000	1,471,000	17.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		169.00000	155,000	17.18	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.25420	13.20550		20.99	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		863.00000	880,000	21.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,108.00000	1,076,000	21.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		846.00000	862,000	21.43	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,141.00000	1,108,000	21.43	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		880.00000	898,000	21.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,075.00000	1,044,000	21.25	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10630	0.10560		19.26	0.00	0	4,421.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,577.00000	1,641,000	18.37	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		17.00000	11,000	18.37	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		743.00000	781,000	19.26	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		183.00000	151,000	19.26	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	0.08	Call		2,564.00000	2,633,000	24.28	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		4.00000	3,000	24.28	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10790	0.10720		20.79	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		656.00000	684,000	22.92	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		736.00000	694,000	22.92	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		381.00000	396,000	25.54	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,461.00000	1,406,000	25.54	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,165.00000	1,212,000	20.57	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		245.00000	222,000	20.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.82950	10.76600		16.72	64,977.00	6	22,301.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		765.00000	815,000	16.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		99.00000	86,000	16.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		726.00000	774,000	16.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		110.00000	95,000	16.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		805.00000	856,000	16.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		89.00000	77,000	16.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,729.00000	1,790,000	19.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		13.00000	11,000	19.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		652.00000	696,000	15.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		136.00000	117,000	15.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,017.00000	1,073,000	16.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		51.00000	44,000	16.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,777.00000	1,840,000	19.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		11.00000	11,000	19.75	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	9.90	Call		930.00000	984,000	16.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		64.00000	55,000	16.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		437.00000	468,000	16.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		271.00000	239,000	16.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		363.00000	389,000	16.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		347.00000	310,000	16.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		618.00000	658,000	15.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		152.00000	129,000	15.92	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		241.00000	255,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		575.00000	526,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		154.00000	160,000	18.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		888.00000	831,000	18.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		305.00000	323,000	16.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		439.00000	394,000	16.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		118.00000	122,000	19.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,102.00000	1,043,000	19.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		287.00000	305,000	17.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		471.00000	426,000	17.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,247.00000	1,306,000	17.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		31.00000	27,000	17.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		191.00000	201,000	18.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		725.00000	672,000	18.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		342.00000	366,000	16.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		376.00000	337,000	16.65	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		505.00000	458,000	17.22	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	11.00	Call		271.00000	287,000	17.22	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		972.00000	915,000	19.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		138.00000	144,000	19.31	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.97830	10.91340		18.60	0.00	0	14,011.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		820.00000	858,000	17.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		307.00000	280,000	17.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		792.00000	829,000	17.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		329.00000	301,000	17.54	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		849.00000	891,000	17.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		286.00000	263,000	17.43	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.11830	11.05350		19.25	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		849.00000	887,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		521.00000	494,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		821.00000	859,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		543.00000	516,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		876.00000	916,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		498.00000	473,000	18.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.58750	11.51470		20.37	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		1,314.00000	1,349,000	20.18	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,292.00000	1,255,000	20.18	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		1,296.00000	1,333,000	20.27	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,324.00000	1,289,000	20.27	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		1,333.00000	1,367,000	20.09	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,261.00000	1,223,000	20.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/02/2012	Index Future			412.30900	412.15500			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			418.23400	418.08900			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			375.09800	374.95900			0.00	0	1,038.00
ALBI	On	03/05/2012	Index Future			380.48800	380.35700			0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.33060	8.26850		18.92	0.00	0	41,435.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,049.00000	1,107,000	20.01	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		31.00000	26,000	20.01	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		1,003.00000	1,060,000	19.82	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		35.00000	29,000	19.82	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,096.00000	1,154,000	20.19	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		28.00000	23,000	20.19	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		912.00000	968,000	19.45	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Put		44.00000	37,000	19.45	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Call		1,333.00000	1,393,000	21.12	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Put		15.00000	12,000	21.12	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Call		624.00000	672,000	18.88	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Put		106.00000	91,000	18.88	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.45	Call		868.00000	923,000	19.26	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.45	Put		50.00000	42,000	19.26	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.00	Call		1,285.00000	1,345,000	20.94	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.00	Put		17.00000	14,000	20.94	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.20	Call		2,071.00000	2,133,000	25.12	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.20	Put		3.00000	2,000	25.12	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.90	Call		517.00000	560,000	18.76	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	7.90	Put		149.00000	129,000	18.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.36720	8.30590		19.56	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		832.00000	878,000	19.17	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		176.00000	161,000	19.17	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		797.00000	842,000	19.16	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		191.00000	175,000	19.16	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		868.00000	915,000	19.17	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		162.00000	148,000	19.17	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.40400	8.34370		19.82	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		616.00000	647,000	19.63	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		509.00000	479,000	19.63	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		593.00000	623,000	19.69	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		536.00000	505,000	19.69	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		639.00000	671,000	19.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		482.00000	453,000	19.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.42610	9.35710		16.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,431.00000	2,492,000	17.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		374.00000	366,000	17.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,390.00000	2,452,000	16.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		383.00000	376,000	16.96	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,471.00000	2,533,000	17.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		364.00000	357,000	17.15	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.10080	8.03530		14.57	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		544.00000	592,000	13.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		59.00000	41,000	13.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		504.00000	551,000	13.91	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		69.00000	50,000	13.91	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		584.00000	635,000	13.93	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		49.00000	34,000	13.93	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.19090	8.12470		15.73	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		347.00000	376,000	15.62	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		372.00000	335,000	15.62	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		327.00000	355,000	15.73	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		402.00000	364,000	15.73	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		367.00000	399,000	15.51	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		342.00000	308,000	15.51	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.39960	0.38460			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.08680	0.09480			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.15360	0.14420			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.12010	0.11410			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.03770	0.04370			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.06530	0.07210			0.00	0	12,987.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.86350	8.80940		18.70	0.00	0	253.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		426.00000	452,000	17.75	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		217.00000	189,000	17.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		400.00000	424,000	17.94	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		241.00000	211,000	17.94	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		453.00000	480,000	17.56	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		194.00000	167,000	17.56	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.99890	8.94430		22.22	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		500.00000	518,000	22.53	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		656.00000	619,000	22.53	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		483.00000	501,000	22.69	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		689.00000	652,000	22.69	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		517.00000	537,000	22.37	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		623.00000	588,000	22.37	0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	02/02/2012	GOVI				376.40100	376.27600			0.00	0	184.00
GOVI On	02/02/2012	GOVI		369.00	Call		72,760.00000	74,010,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Call		72,660.00000	73,910,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		368.99	Call		72,860.00000	74,110,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			381.81000	381.69300			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		3,070.00000	1,900,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		3,170.00000	2,000,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		2,970.00000	1,800,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			167.38100	167.40100			0.00	0	508.00
IGOV	On	03/05/2012	Index Future			169.78600	169.81100			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			454.34800	454.33600			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	18/01/2012	Jibar Tradeable Future			5.58000	5.58000			0.00	0	101.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/02/2012	Jibar Tradeable Future				5.57000	5.57000			0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				5.55000	5.55000			0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future				5.54000	5.54000			0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future				5.54000	5.54000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.54000	5.54000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.63000	5.61000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.72000	5.72000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.97000	6.00000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.25000	6.23000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.53000	6.54000			0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.79000	6.84000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.38780	6.34070		14.52	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		208.00000	234,000	14.36	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		151.00000	130,000	14.36	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		203.00000	228,000	14.37	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		156.00000	134,000	14.37	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		213.00000	240,000	14.35	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Put		146.00000	126,000	14.35	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.43150	6.38430		17.28	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		348.00000	372,000	17.02	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		264.00000	241,000	17.02	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call		324.00000	347,000	17.11	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put		290.00000	266,000	17.11	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call		373.00000	398,000	16.93	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		239.00000	217,000	16.93	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			367.75000	367.53600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				6.78900	6.79600		4.09	0.00	0	12,560.00
R157 On	02/02/2012	Bond Future	8.50	Call			5,870.00000	5,894,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put			1.00000	0,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call			6,036.00000	6,061,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put			0.00000	0,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call			5,703.00000	5,728,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put			1.00000	1,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call			335.00000	336,000	4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put			1,213.00000	1,190,000	4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put			2,902.00000	2,877,000	3.88	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call			30.00000	30,000	3.88	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call			1,238.00000	1,248,000	4.10	0.00	0	0.00
R157 On	02/02/2012	Bond Future	7.05	Put			339.00000	325,000	4.10	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.25	Put			2,066.00000	2,040,000	3.93	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call			105.00000	104,000	3.93	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put			1,474.00000	1,449,000	3.98	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.45	Call			236.00000	236,000	3.98	0.00	0	1,320.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.65	Call		460.00000	462,000	4.02	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		980.00000	957,000	4.02	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,632.00000	1,646,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		207.00000	196,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.87700	6.88200		4.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,567.00000	4,580,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		153.00000	149,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,709.00000	4,723,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		137.00000	135,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,424.00000	4,436,000	4.69	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		167.00000	163,000	4.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.94200	6.94900		4.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,818.00000	3,832,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		659.00000	651,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,935.00000	3,948,000	4.80	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		628.00000	619,000	4.80	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,704.00000	3,717,000	4.77	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		692.00000	684,000	4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.01800	7.02600		4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,943.00000	1,951,000	4.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,016.00000	2,002,000	4.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,016.00000	2,024,000	4.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,949.00000	1,934,000	4.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,872.00000	1,880,000	4.50	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,086.00000	2,071,000	4.50	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	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.54300	8.54900		15.21	0.00	0	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,979.00000	4,999,000	15.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		895.00000	859,000	15.38	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,315.00000	5,337,000	15.41	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		791.00000	757,000	15.41	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,651.00000	4,669,000	15.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,009.00000	971,000	15.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,054.00000	7,992,000	14.53	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		272.00000	266,000	14.53	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,611.00000	18,554,000	14.53	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		3.00000	2,000	14.53	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,894.00000	5,830,000	14.70	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		626.00000	617,000	14.70	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		33,934.00000	33,989,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,708.00000	105,764,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.89	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.62900	8.63400		15.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,235.00000	6,248,000	15.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,968.00000	2,935,000	15.57	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	9.05	Call		6,509.00000	6,523,000	15.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,806.00000	2,774,000	15.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,967.00000	5,979,000	15.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,138.00000	3,105,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.70700	8.71300		15.39	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,672.00000	5,688,000	15.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,342.00000	5,304,000	15.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,901.00000	5,918,000	15.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,127.00000	5,090,000	15.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,447.00000	5,463,000	15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,563.00000	5,526,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.78600	8.79200		15.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,438.00000	6,455,000	15.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,807.00000	6,772,000	15.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,656.00000	6,673,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,586.00000	6,550,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,223.00000	6,240,000	15.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,035.00000	6,999,000	15.15	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			218.89304	218.89713			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	218.00	Call		897.00000	893,000		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		847.00000	843,000		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		947.00000	943,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			246.57608	246.67864			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		9,679.00000	9,576,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		9,629.00000	9,526,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		9,729.00000	9,626,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.29300	6.29900		3.44	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,092.00000	5,108,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,218.00000	5,234,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,965.00000	4,981,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.34400	6.34900		3.60	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,480.00000	3,490,000	3.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		95.00000	93,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,589.00000	3,599,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		86.00000	84,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,371.00000	3,381,000	3.79	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		105.00000	102,000	3.79	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.36600	6.37200		3.72	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,895.00000	2,903,000	3.91	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		405.00000	399,000	3.91	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,983.00000	2,992,000	3.92	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		384.00000	380,000	3.92	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,808.00000	2,816,000	3.90	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		426.00000	421,000	3.90	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.38200	6.39000		3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,627.00000	1,633,000	3.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,406.00000	1,395,000	3.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,682.00000	1,688,000	3.80	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,360.00000	1,350,000	3.80	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,573.00000	1,579,000	3.78	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,452.00000	1,442,000	3.78	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			186.22011	186.21095			0.00	0	35,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,211.00000	9,220,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Call		9,161.00000	9,170,000		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		9,261.00000	9,270,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.42900	7.43500		6.94	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,869.00000	5,895,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		10.00000	9,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,081.00000	6,108,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		8.00000	7,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,656.00000	5,682,000	7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		12.00000	11,000	7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,503.00000	2,473,000	6.67	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		233.00000	231,000	6.67	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,624.00000	1,594,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		532.00000	530,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		802.00000	803,000	6.80	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,195.00000	1,169,000	6.80	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,582.00000	2,598,000	7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		237.00000	226,000	7.00	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.52100	7.52800		7.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,575.00000	5,598,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		338.00000	330,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,754.00000	5,777,000	7.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Put		309.00000	301,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,395.00000	5,417,000	7.82	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		365.00000	356,000	7.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.60100	7.60700		7.49	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,787.00000	4,801,000	7.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,088.00000	1,076,000	7.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,938.00000	4,952,000	7.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,037.00000	1,025,000	7.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,637.00000	4,651,000	7.72	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,141.00000	1,129,000	7.72	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.68800	7.69500		7.36	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,902.00000	2,913,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,680.00000	2,662,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,009.00000	3,020,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,585.00000	2,568,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,797.00000	2,807,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,777.00000	2,758,000	7.28	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.71700	7.72300		9.02	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,523.00000	6,553,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		24.00000	22,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,762.00000	6,792,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		19.00000	17,000	9.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		6,284.00000	6,313,000	9.41	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		29.00000	26,000	9.41	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,897.00000	2,861,000	8.71	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		349.00000	345,000	8.71	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		2,103.00000	2,112,000	9.02	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		647.00000	624,000	9.02	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		724.00000	722,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,915.00000	1,881,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.80900	7.81500		9.22	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,377.00000	5,395,000	9.62	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		724.00000	711,000	9.62	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,570.00000	5,589,000	9.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		676.00000	664,000	9.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,186.00000	5,203,000	9.59	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		775.00000	761,000	9.59	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.89200	7.89800		9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,627.00000	4,641,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,701.00000	1,686,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,790.00000	4,805,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,626.00000	1,612,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,467.00000	4,480,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,780.00000	1,764,000	9.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.97800	7.98500		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,491.00000	3,503,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,419.00000	3,398,000	9.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	8.05	Call		3,615.00000	3,627,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,305.00000	3,284,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,370.00000	3,381,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,537.00000	3,515,000	9.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.06200	6.06800		2.21	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,463.00000	3,474,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,550.00000	3,561,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,375.00000	3,386,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.23	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.10600	6.11100		2.36	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,248.00000	2,255,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		50.00000	49,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,321.00000	2,327,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		46.00000	43,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,176.00000	2,183,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		56.00000	55,000	2.44	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.10000	6.10600		2.51	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,827.00000	1,832,000	2.60	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	02/08/2012	Bond Future	7.25	Put		270.00000	267,000	2.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,881.00000	1,886,000	2.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		257.00000	254,000	2.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,774.00000	1,779,000	2.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		285.00000	282,000	2.59	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.06200	6.07100		2.59	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		938.00000	942,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,019.00000	1,013,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		968.00000	972,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		992.00000	986,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		909.00000	912,000	2.53	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,048.00000	1,041,000	2.53	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			7.95700	7.96300		9.19	7,515,161.94	78	46,190.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,678.00000	5,708,000	9.55	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		37.00000	33,000	9.55	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,932.00000	5,963,000	9.57	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		30.00000	27,000	9.57	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,424.00000	5,454,000	9.53	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		45.00000	41,000	9.53	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,701.00000	3,664,000	8.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		158.00000	155,000	8.75	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,276.00000	2,240,000	8.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		487.00000	485,000	8.90	0.00	0	640.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	7.85	Call		884.00000	884,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,525.00000	1,491,000	9.00	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,227.00000	3,248,000	9.31	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		252.00000	239,000	9.31	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.05000	8.05600		10.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,815.00000	4,831,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,099.00000	1,082,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,007.00000	5,024,000	11.02	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,030.00000	1,015,000	11.02	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,626.00000	4,641,000	10.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,172.00000	1,154,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.13500	8.14100		10.77	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,052.00000	5,067,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,874.00000	1,857,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,227.00000	5,242,000	11.00	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,794.00000	1,777,000	11.00	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,881.00000	4,895,000	10.92	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,959.00000	1,941,000	10.92	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.21800	8.22500		10.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,883.00000	3,896,000	10.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,754.00000	3,731,000	10.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,017.00000	4,030,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,630.00000	3,607,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,751.00000	3,764,000	10.61	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,880.00000	3,857,000	10.61	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	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			7.98300	7.98900		9.49	0.00	0	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,925.00000	5,958,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		32.00000	29,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,197.00000	6,231,000	9.92	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		26.00000	23,000	9.92	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,653.00000	5,686,000	9.86	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		40.00000	37,000	9.86	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,540.00000	3,500,000	9.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		189.00000	186,000	9.05	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,280.00000	2,241,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		502.00000	500,000	9.18	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		940.00000	941,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,483.00000	1,447,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,540.00000	3,564,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		209.00000	197,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.06600	8.07100		11.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,109.00000	6,125,000	12.28	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		803.00000	789,000	12.28	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,328.00000	6,345,000	12.31	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		747.00000	735,000	12.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Call		5,892.00000	5,907,000	12.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		861.00000	847,000	12.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.14000	8.14600		11.85	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,443.00000	5,459,000	12.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,030.00000	2,011,000	12.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,632.00000	5,648,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,943.00000	1,925,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,258.00000	5,273,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,121.00000	2,101,000	12.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.21600	8.22300		11.80	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,051.00000	4,066,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,899.00000	3,874,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,197.00000	4,212,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,764.00000	3,739,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,909.00000	3,923,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,039.00000	4,013,000	11.67	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			8.90300	8.90900		20.28	0.00	0	2,936.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,421.00000	2,424,000	20.05	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,720.00000	1,677,000	20.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.05	Call		2,637.00000	2,641,000	20.10	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,556.00000	1,514,000	20.10	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,215.00000	2,216,000	20.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,898.00000	1,852,000	20.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.97600	8.98200		20.76	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,723.00000	3,734,000	20.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,585.00000	3,551,000	20.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,916.00000	3,928,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,399.00000	3,365,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,535.00000	3,545,000	20.51	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,781.00000	3,745,000	20.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.04300	9.04900		20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,545.00000	5,561,000	20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,051.00000	4,022,000	20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,753.00000	5,769,000	20.59	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,895.00000	3,866,000	20.59	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,349.00000	5,364,000	20.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,222.00000	4,192,000	20.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.11100	9.11700		20.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,029.00000	5,043,000	20.06	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,910.00000	5,880,000	20.06	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,206.00000	5,221,000	20.10	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,709.00000	5,679,000	20.10	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,854.00000	4,868,000	20.02	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,117.00000	6,086,000	20.02	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	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			139.91394	139.90736			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,907.00000	8,914,000		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		8,857.00000	8,864,000		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		8,957.00000	8,964,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			116.74831	116.74726			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,247.00000	6,248,000		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		6,197.00000	6,198,000		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		6,297.00000	6,298,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			113.12268	113.11755			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,618.00000	4,623,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		4,568.00000	4,573,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		4,668.00000	4,673,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.91300	8.92400		18.38	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,408.00000	2,432,000	18.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,813.00000	1,750,000	18.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,625.00000	2,652,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,642.00000	1,583,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,201.00000	2,222,000	18.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,997.00000	1,931,000	18.13	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.99200	9.00300		18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,745.00000	4,783,000	18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,863.00000	2,815,000	18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,965.00000	5,004,000	18.85	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,710.00000	2,663,000	18.85	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,532.00000	4,568,000	18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,025.00000	2,976,000	18.77	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.06400	9.07600		18.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,556.00000	5,598,000	18.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.25	Put		4,242.00000	4,192,000	18.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,767.00000	5,810,000	18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,081.00000	4,032,000	18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,357.00000	5,398,000	18.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,417.00000	4,366,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.14000	9.15200		18.51	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,020.00000	5,056,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,178.00000	6,123,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,198.00000	5,236,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,972.00000	5,920,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,844.00000	4,880,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,388.00000	6,333,000	18.15	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.30430	1.29850		21.84	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,139.00000	1,183,000	20.38	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		154.00000	140,000	20.38	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		799.00000	834,000	20.82	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		314.00000	291,000	20.82	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,548.00000	1,598,000	19.93	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		63.00000	55,000	19.93	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future			1.31870	1.31300		22.45	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Call		1,805.00000	1,848,000	20.60	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Put		175.00000	161,000	20.60	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Call		1,440.00000	1,478,000	21.05	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Put		310.00000	291,000	21.05	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Call		2,219.00000	2,267,000	20.21	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Put		89.00000	80,000	20.21	0.00	0	0.00
Total for Derivatives :							23,635,279.14	1,420	1,134,203.00

i-Bonds

1BG4A _n On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A _{2n} On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	3,300,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,623,000.00
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
AB309L	On	03/01/2012	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
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			300,000,000.00	3,000,000	3,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	981,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	4,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	700,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	694,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	400,000.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	7,018,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,389,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	5,002,000.00
ABS7	On	11/09/2026	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
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		120,000,000,000.00		1,200,000	300,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL038On	16/07/2012	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	3,000,000.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL075On	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
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	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
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	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
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,758,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,179,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	384,000.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	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
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
BAYC11	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD11	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD21	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD31	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD41	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD51	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD61	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP521	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP531	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP541	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22B	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	3,509,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000		140,000,000,000.00		1,400,000	700,000.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	1,300,000.00
BSR06	On	23/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,184,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	13,422,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 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
CLN161On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On 15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225 On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,227,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	78,368,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	124,847,000.00
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			14,388,600,000.00	143,886	16,204,901.00
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
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	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
EQ158L	On	16/01/2012	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
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				0.00	0	54,910,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000				0.00	0	261,430,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000				0.00	0	169,240,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000				0.00	0	61,897,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000				0.00	0	215,571,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500				0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000				0.00	0	4,512,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	170,000,000.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	21,702,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	517,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000				0.00	0	40,211,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000				0.00	0	17,195,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	10,500,000.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			25,000,000,000,000.00	250,000,000	150,000,000.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND202	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2012			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			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
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	77,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	29,148,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012	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
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	2,413,000.00
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	3,821,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,419,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			0.00	0	6,304,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,900,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	9,580,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	35,000,000.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	3,000,000.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,228,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	31,224,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	128,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	12,340,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	9,300,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	28,278,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.74500	6.75000		54,578,852,401,000.00	8,091,749,800	11,157,347,100.00	
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			8.50500	8.51000		48,346,638,480,000.00	5,684,496,000	8,409,380,862.00	
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			217.61328	217.58462		5,480,155,230,240.00	25,183,000	885,508,000.00	
R197	On	07/12/2023	Spot Bond			2.24500	2.24000		321,611,965,000.00	143,257,000	536,220,000.00	
R201	On	21/12/2014	Spot Bond			6.26500	6.27000		250,600,000,000.00	40,000,000	2,958,223,000.00	
R202	On	07/12/2033	Spot Bond			2.31000	2.31000		2,360,491,980,000.00	1,021,858,000	1,402,219,000.00	
R203	On	15/09/2017	Spot Bond			7.38500	7.39000		22,912,331,750,000.00	3,102,550,000	5,478,584,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.67500	7.68000			7,191,475,000,000.00	937,000,000	5,118,252,844.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.03500	6.04000			21,293,290,500,000.00	3,528,300,000	6,688,310,000.00
R207	On	15/01/2020	Spot Bond			7.91500	7.92000			24,852,463,634,000.00	3,139,919,600	8,577,503,709.00
R208	On	31/03/2021	Spot Bond			7.94500	7.95000			5,784,468,480,000.00	728,064,000	7,679,568,455.00
R209	On	31/03/2036	Spot Bond			8.87000	8.87500			20,469,636,060,000.00	2,307,738,000	11,920,155,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			0.00	0	898,556,000.00
R211	On	31/01/2017	Spot Bond			0.86000	0.86000			10,320,000,000.00	12,000,000	508,636,000.00
R212	On	31/01/2022	Spot Bond			2.19000	2.19000			0.00	0	836,791,000.00
R213	On	28/02/2031	Spot Bond			8.87500	8.88500			8,839,837,250,000.00	996,038,000	1,344,140,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			10,456,686,500,000.00	1,608,721,000	2,836,121,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	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
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,640,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,672,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,043,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	1,989,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			500,000,000,000.00	5,000,000	5,000,000.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	215,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,732,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	42,151,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
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
SYN866	On	04/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN86	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN87	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN87	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN87	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN87	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN87	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN87	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN87	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN87	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	13/01/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	30,400,000.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000				0.00	0	3,188,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000				0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000				0.00	0	1,006,407,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000				0.00	0	264,086,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000				0.00	0	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000				0.00	0	174,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000				0.00	0	32,168,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000				0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000				0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	25,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500				0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
VOD004	On	28/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000				0.00	0	62,275,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000				0.00	0	129,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000				0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000				0.00	0	42,000,000.00
Z006	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
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	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
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							259,223,247,830,240.00	31,627,618,286	83,134,598,871.00
Grand Total:							259,223,271,465,519.00	11,627,619,706	83,135,733,074.00