

Daily MTM Report

Daily summary for: 29/12/2011

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			8.28610	8.24930		21.83	79,811,715.20	9,632	233,999.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		1,229.00000	1,264,000	20.60	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		16.00000	14,000	20.60	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		1,181.00000	1,216,000	20.43	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		18.00000	16,000	20.43	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		1,277.00000	1,312,000	20.77	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		14.00000	12,000	20.77	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		1,263.00000	1,299,000	20.72	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		14.00000	13,000	20.72	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		1,120.00000	1,155,000	20.21	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		21.00000	19,000	20.21	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		1,027.00000	1,061,000	19.88	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		28.00000	25,000	19.88	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,457.00000	1,493,000	21.40	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		8.00000	7,000	21.40	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		1,073.00000	1,108,000	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
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		24.00000	22,000	20.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,506.00000	1,542,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		7.00000	6,000	21.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		762.00000	794,000	19.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		63.00000	58,000	19.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		482.00000	505,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		183.00000	169,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		890.00000	923,000	19.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		41.00000	37,000	19.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		318.00000	333,000	21.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		369.00000	347,000	21.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,555.00000	1,591,000	21.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		6.00000	5,000	21.74	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		299.00000	314,000	22.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		400.00000	378,000	22.08	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,408.00000	1,444,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		9.00000	8,000	21.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		455.00000	477,000	20.46	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		206.00000	191,000	20.46	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,168.00000	1,203,000	20.38	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		19.00000	17,000	20.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,604.00000	1,641,000	21.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		5.00000	5,000	21.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		845.00000	878,000	19.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		46.00000	42,000	19.20	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		358.00000	376,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		309.00000	290,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		542.00000	569,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		143.00000	133,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,215.00000	1,251,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		16.00000	15,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,654.00000	1,690,000	22.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		5.00000	4,000	22.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		576.00000	603,000	19.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		127.00000	117,000	19.83	29,250.00	250	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		429.00000	449,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		230.00000	213,000	20.69	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		511.00000	535,000	20.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		162.00000	149,000	20.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		380.00000	399,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		281.00000	263,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		935.00000	969,000	19.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		36.00000	33,000	19.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		981.00000	1,015,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		32.00000	29,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,360.00000	1,396,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		11.00000	10,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		647.00000	676,000	19.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		98.00000	90,000	19.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		404.00000	424,000	20.92	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		255.00000	238,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		803.00000	835,000	19.29	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		54.00000	49,000	19.29	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,852.00000	1,889,000	23.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		3.00000	3,000	23.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,101.00000	2,138,000	25.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		2.00000	2,000	25.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		723.00000	754,000	19.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		74.00000	68,000	19.47	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		337.00000	354,000	21.60	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		338.00000	318,000	21.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,051.00000	2,088,000	24.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	2,000	24.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,311.00000	1,347,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		12.00000	11,000	20.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		610.00000	639,000	19.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		111.00000	103,000	19.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		282.00000	296,000	22.33	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		433.00000	410,000	22.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,803.00000	1,839,000	23.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		4.00000	3,000	23.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		684.00000	714,000	19.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		85.00000	78,000	19.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,703.00000	1,740,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		4.00000	4,000	22.60	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	19/03/2012	Foreign Exchange Future	6.50	Call		1,753.00000	1,789,000	22.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		4.00000	3,000	22.94	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,902.00000	1,939,000	23.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		3.00000	3,000	23.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,151.00000	2,188,000	25.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		2.00000	2,000	25.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		266.00000	279,000	22.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		467.00000	443,000	22.59	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		251.00000	263,000	22.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		502.00000	477,000	22.84	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		179.00000	186,000	24.37	0.00	0	4,853.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		730.00000	700,000	24.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		895.00000	864,000	25.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		144.00000	150,000	25.41	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		224.00000	234,000	23.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		575.00000	548,000	23.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		211.00000	221,000	23.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		612.00000	585,000	23.59	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		690.00000	661,000	24.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		189.00000	197,000	24.10	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		651.00000	623,000	23.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		200.00000	209,000	23.84	0.00	0	366.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.39240	8.35380		22.72	0.00	0	27,118.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,185.00000	1,218,000	19.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		81.00000	76,000	19.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,143.00000	1,176,000	19.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		89.00000	84,000	19.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,227.00000	1,261,000	19.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		73.00000	69,000	19.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		624.00000	643,000	21.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		370.00000	351,000	21.41	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		27.00000	25,000	20.01	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,631.00000	1,667,000	20.01	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		467.00000	481,000	23.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		613.00000	589,000	23.09	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		419.00000	432,000	23.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		715.00000	690,000	23.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		390.00000	402,000	24.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		786.00000	760,000	24.02	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.49060	8.45250		23.09	0.00	0	6,456.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,366.00000	1,399,000	19.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		114.00000	108,000	19.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,327.00000	1,359,000	19.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		125.00000	118,000	19.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,407.00000	1,440,000	19.46	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		105.00000	99,000	19.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		136.00000	129,000	19.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,288.00000	1,320,000	19.61	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,109.00000	1,084,000	24.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		461.00000	475,000	24.91	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	920,000	20.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		343.00000	329,000	20.82	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		604.00000	623,000	23.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		752.00000	732,000	23.40	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,185.00000	1,160,000	25.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		437.00000	451,000	25.21	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		889.00000	867,000	24.00	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		541.00000	558,000	24.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.58650	8.54650		23.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,155.00000	1,186,000	20.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		309.00000	300,000	20.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,127.00000	1,155,000	20.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		331.00000	319,000	20.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,186.00000	1,217,000	20.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		290.00000	281,000	20.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		452.00000	438,000	21.35	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		998.00000	1,024,000	21.35	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,160.00000	1,137,000	24.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		606.00000	623,000	24.78	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.66790	8.64550		23.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,174.00000	1,188,000	21.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		479.00000	470,000	21.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,151.00000	1,164,000	21.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		506.00000	496,000	21.47	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,198.00000	1,213,000	21.13	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		453.00000	445,000	21.13	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,204.00000	1,191,000	24.61	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		749.00000	759,000	24.61	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,106.00000	1,119,000	21.81	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		561.00000	551,000	21.81	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.88470	8.92940		23.96	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		1,174.00000	1,150,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,223.00000	1,243,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		1,157.00000	1,133,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,256.00000	1,276,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,191.00000	1,167,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,190.00000	1,210,000	24.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.38990	9.58760		24.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,040.00000	1,894,000	23.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		952.00000	1,004,000	23.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,022.00000	1,874,000	23.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		984.00000	1,034,000	23.16	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,058.00000	1,913,000	22.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		920.00000	973,000	22.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		657.00000	708,000	21.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,245.00000	2,098,000	21.73	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.51670	10.47420		25.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,576.00000	2,608,000	24.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,302.00000	1,291,000	24.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,558.00000	2,590,000	24.34	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		1,334.00000	1,323,000	24.34	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,595.00000	2,627,000	24.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,271.00000	1,260,000	24.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.28610	8.24930		21.83	414,305.00	50	801.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			76,226.00000	79,404,000	19.38	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			6,296.00000	5,794,000	19.38	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			72,255.00000	75,361,000	19.47	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			7,325.00000	6,751,000	19.47	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			80,304.00000	83,549,000	19.29	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			5,374.00000	4,939,000	19.29	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			30,879.00000	28,974,000	21.38	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			35,809.00000	37,584,000	21.38	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.39240	8.35380		22.72	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			52,147.00000	53,684,000	22.50	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			51,767.00000	49,444,000	22.50	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			50,258.00000	51,815,000	22.72	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			54,878.00000	52,575,000	22.72	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			54,034.00000	55,636,000	22.28	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			48,654.00000	46,396,000	22.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.76680	12.78530		16.79	2,578,893.60	202	10,690.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,369.00000	1,351,000	16.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		34.00000	34,000	16.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,322.00000	1,303,000	16.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		37.00000	36,000	16.22	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	11.40	Call		1,417.00000	1,399,000	16.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		32.00000	32,000	16.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,276.00000	1,258,000	16.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		41.00000	41,000	16.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		970.00000	952,000	15.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		85.00000	85,000	15.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,805.00000	1,786,000	18.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		20.00000	19,000	18.71	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,055.00000	1,037,000	15.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		70.00000	70,000	15.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		670.00000	655,000	15.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		185.00000	188,000	15.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,465.00000	1,447,000	16.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		30.00000	30,000	16.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,903.00000	1,884,000	19.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		18.00000	17,000	19.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,142.00000	1,123,000	16.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		57.00000	56,000	16.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,708.00000	1,689,000	18.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		23.00000	22,000	18.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		888.00000	870,000	15.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		103.00000	103,000	15.73	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		929.00000	911,000	15.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		94.00000	94,000	15.78	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		522.00000	509,000	16.44	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		287.00000	292,000	16.44	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		446.00000	453,000	17.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		381.00000	370,000	17.07	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		950.00000	960,000	18.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		185.00000	177,000	18.96	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.91810	12.93450		19.04	90,426.70	7	2,980.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,287.00000	1,272,000	17.42	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		203.00000	204,000	17.42	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,251.00000	1,236,000	17.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		217.00000	218,000	17.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,323.00000	1,308,000	17.37	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		189.00000	190,000	17.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.05840	13.07500		20.85	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		789.00000	778,000	21.45	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,164.00000	1,170,000	21.45	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		772.00000	762,000	21.53	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,197.00000	1,204,000	21.53	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		806.00000	795,000	21.38	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,131.00000	1,137,000	21.38	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10670	0.10620		19.55	0.00	0	4,421.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,630.00000	1,680,000	19.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		10.00000	10,000	19.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		760.00000	805,000	19.55	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		140.00000	135,000	19.55	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		2,623.00000	2,673,000	25.11	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		3.00000	3,000	25.11	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10830	0.10780		20.70	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		670.00000	691,000	22.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		690.00000	661,000	22.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		387.00000	398,000	25.56	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,407.00000	1,368,000	25.56	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,196.00000	1,233,000	20.48	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		216.00000	203,000	20.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.70720	10.72150		16.52	16,478,380.80	1,539	21,397.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		716.00000	704,000	15.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		95.00000	97,000	15.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		677.00000	665,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		106.00000	108,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		757.00000	744,000	15.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		86.00000	87,000	15.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,682.00000	1,668,000	19.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		11.00000	11,000	19.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		605.00000	594,000	15.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		134.00000	137,000	15.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		969.00000	956,000	16.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		48.00000	49,000	16.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,731.00000	1,717,000	19.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		10.00000	10,000	19.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		882.00000	869,000	16.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		61.00000	62,000	16.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		393.00000	385,000	16.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		272.00000	278,000	16.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		323.00000	316,000	16.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		352.00000	359,000	16.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		571.00000	560,000	16.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		150.00000	153,000	16.01	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		209.00000	203,000	17.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		588.00000	596,000	17.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		130.00000	126,000	19.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		909.00000	919,000	19.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		268.00000	261,000	17.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		447.00000	454,000	17.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		99.00000	96,000	20.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,128.00000	1,139,000	20.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		252.00000	245,000	17.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		481.00000	488,000	17.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,199.00000	1,185,000	16.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		28.00000	28,000	16.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		163.00000	159,000	18.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		742.00000	752,000	18.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		304.00000	296,000	16.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		383.00000	389,000	16.87	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		516.00000	523,000	17.55	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		237.00000	230,000	17.55	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		995.00000	1,006,000	19.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		116.00000	113,000	19.81	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.86040	10.87240		18.54	21,720.80	2	14,011.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		782.00000	774,000	17.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		310.00000	314,000	17.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		755.00000	746,000	17.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		333.00000	336,000	17.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		811.00000	802,000	17.45	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		289.00000	292,000	17.45	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.00780	11.01750		19.25	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		819.00000	812,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		527.00000	530,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		793.00000	786,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		551.00000	554,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		847.00000	840,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		505.00000	508,000	18.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.45820	11.50630		20.26	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		1,300.00000	1,280,000	20.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,287.00000	1,315,000	20.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		1,283.00000	1,262,000	20.37	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,320.00000	1,347,000	20.37	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		1,318.00000	1,298,000	20.25	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,255.00000	1,283,000	20.25	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			412.35500	412.32100			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			418.26300	418.23400			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			375.23900	375.18300			0.00	0	1,038.00
ALBI	On	03/05/2012	Index Future			380.61600	380.56400			0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.28610	8.29160		18.32	42,259,110.00	5,100	28,628.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,066.00000	1,059,000	19.55	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		24.00000	23,000	19.55	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		1,019.00000	1,012,000	19.31	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		27.00000	26,000	19.31	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,113.00000	1,107,000	19.80	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		21.00000	21,000	19.80	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		926.00000	919,000	18.82	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Put		34.00000	33,000	18.82	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Call		1,353.00000	1,347,000	21.02	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Put		11.00000	11,000	21.02	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Call		630.00000	623,000	18.31	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Put		88.00000	87,000	18.31	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.45	Call		880.00000	873,000	18.58	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.45	Put		38.00000	37,000	18.58	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.00	Call		1,305.00000	1,299,000	20.77	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.00	Put		13.00000	13,000	20.77	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.20	Call		2,094.00000	2,088,000	25.22	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	2,000	25.22	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.90	Call		518.00000	511,000	18.18	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		126.00000	125,000	18.18	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.32300	8.32590		19.33	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		839.00000	835,000	18.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		163.00000	162,000	18.97	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		803.00000	799,000	18.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		177.00000	176,000	18.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		875.00000	872,000	18.98	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		149.00000	149,000	18.98	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.35820	8.36280		19.52	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		611.00000	607,000	19.38	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		485.00000	485,000	19.38	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		588.00000	584,000	19.44	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		512.00000	512,000	19.44	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		635.00000	631,000	19.33	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		459.00000	459,000	19.33	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.34860	9.40460		17.70	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,471.00000	2,422,000	16.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		366.00000	373,000	16.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,430.00000	2,382,000	16.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		375.00000	383,000	16.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,511.00000	2,463,000	17.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		356.00000	364,000	17.05	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.08070	8.08280		14.52	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		574.00000	571,000	14.02	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		41.00000	40,000	14.02	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		533.00000	530,000	13.99	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		50.00000	49,000	13.99	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		617.00000	614,000	14.05	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		34.00000	33,000	14.05	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.17070	8.17230		15.69	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		364.00000	361,000	15.69	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		342.00000	340,000	15.69	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		344.00000	341,000	15.85	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		372.00000	370,000	15.85	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		387.00000	384,000	15.59	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		315.00000	313,000	15.59	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.39970	0.38130			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.08340	0.09280			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.16710	0.15570			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.12740	0.12100			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.03030	0.03630			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.05990	0.06680			0.00	0	12,987.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.80000	8.80160		18.19	0.00	0	253.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		403.00000	397,000	17.51	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		201.00000	197,000	17.51	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		377.00000	371,000	17.68	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		225.00000	221,000	17.68	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		430.00000	425,000	17.34	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		178.00000	175,000	17.34	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.93690	8.93620		21.36	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		465.00000	462,000	21.89	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		629.00000	625,000	21.89	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		449.00000	446,000	22.07	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		663.00000	659,000	22.07	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		482.00000	480,000	21.71	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		596.00000	593,000	21.71	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				376.51800	376.45900			0.00	0	184.00
GOVI On	02/02/2012	GOVI		369.00	Call		74,590.00000	75,180,000		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		74,490.00000	75,080,000		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		74,690.00000	75,280,000		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			381.91300	381.85800			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		1,420.00000	870,000		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		1,520.00000	970,000		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		1,320.00000	770,000		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			167.41500	167.41000			0.00	0	508.00
IGOV	On	03/05/2012	Index Future			169.81400	169.81000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			454.38900	454.36400			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				5.56000	5.56000			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				5.60000	5.60000			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	5.97000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.23000	6.23000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.51000	6.51000			0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.76000	6.76000			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			6.34860	6.35420		14.61	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		209.00000	207,000	14.55	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		139.00000	142,000	14.55	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		204.00000	202,000	14.56	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		144.00000	147,000	14.56	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		215.00000	212,000	14.54	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Put		135.00000	137,000	14.54	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.39320	6.39660		17.28	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		352.00000	346,000	17.11	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		255.00000	253,000	17.11	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call		328.00000	322,000	17.19	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put		281.00000	279,000	17.19	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call		378.00000	372,000	17.03	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		231.00000	229,000	17.03	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			368.00700	367.96600			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	6.79000		4.09	0.00	0	10,866.00
R157 On	02/02/2012	Bond Future	8.50	Call			5,891.00000	5,894,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put			0.00000	0,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call			6,058.00000	6,061,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put			1.00000	0,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call			5,724.00000	5,727,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put			0.00000	0,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call			297.00000	291,000	4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put			1,154.00000	1,145,000	4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put			2,872.00000	2,866,000	3.88	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call			21.00000	19,000	3.88	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call			1,208.00000	1,203,000	4.10	0.00	0	0.00
R157 On	02/02/2012	Bond Future	7.05	Put			288.00000	280,000	4.10	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.25	Put			2,021.00000	2,015,000	3.93	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call			82.00000	79,000	3.93	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put			1,419.00000	1,410,000	3.98	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.45	Call			202.00000	197,000	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		420.00000	412,000	4.02	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		919.00000	907,000	4.02	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,613.00000	1,610,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		166.00000	160,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.87800	6.87800		4.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,566.00000	4,564,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		138.00000	136,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,710.00000	4,708,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		125.00000	123,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,422.00000	4,420,000	4.69	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		152.00000	150,000	4.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.94500	6.94600		4.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,806.00000	3,805,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		637.00000	633,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,923.00000	3,922,000	4.80	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		607.00000	603,000	4.80	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,691.00000	3,690,000	4.77	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		670.00000	666,000	4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.02400	7.02300		4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,929.00000	1,924,000	4.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,994.00000	1,992,000	4.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,001.00000	1,997,000	4.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,925.00000	1,924,000	4.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,857.00000	1,853,000	4.50	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,062.00000	2,061,000	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			8.53300	8.53900		15.21	0.00	0	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,912.00000	4,932,000	15.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		735.00000	699,000	15.38	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,257.00000	5,281,000	15.41	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		640.00000	608,000	15.41	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,575.00000	4,593,000	15.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		840.00000	802,000	15.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		7,898.00000	7,835,000	14.53	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		209.00000	202,000	14.53	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		18,516.00000	18,460,000	14.53	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		1.00000	1,000	14.53	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,700.00000	5,635,000	14.70	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		525.00000	515,000	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		34,027.00000	34,082,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,801.00000	105,857,000	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			8.61900	8.62500		15.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,191.00000	6,210,000	15.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,842.00000	2,806,000	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		6,468.00000	6,488,000	15.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,683.00000	2,648,000	15.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,921.00000	5,938,000	15.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,010.00000	2,972,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.69700	8.70300		15.39	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,645.00000	5,662,000	15.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,225.00000	5,189,000	15.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,876.00000	5,893,000	15.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,012.00000	4,975,000	15.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,419.00000	5,435,000	15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,446.00000	5,408,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.77700	8.78300		15.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,416.00000	6,433,000	15.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,706.00000	6,671,000	15.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,635.00000	6,652,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,486.00000	6,450,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,200.00000	6,217,000	15.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		6,933.00000	6,897,000	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			218.88881	218.88695			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		887.00000	889,000		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		837.00000	839,000		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		937.00000	939,000		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			246.65158	246.63332			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		9,633.00000	9,652,000		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		9,583.00000	9,602,000		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		9,683.00000	9,702,000		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			6.29500	6.29600		3.44	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,100.00000	5,102,000	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		5,226.00000	5,229,000	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		4,973.00000	4,976,000	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			6.34800	6.34800		3.60	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,474.00000	3,472,000	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		87.00000	85,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,583.00000	3,582,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		78.00000	77,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,364.00000	3,363,000	3.79	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		95.00000	94,000	3.79	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.37100	6.37100		3.72	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,884.00000	2,882,000	3.91	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		391.00000	389,000	3.91	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,972.00000	2,970,000	3.92	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		371.00000	369,000	3.92	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,797.00000	2,795,000	3.90	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		413.00000	411,000	3.90	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.39200	6.39000		3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,613.00000	1,608,000	3.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,392.00000	1,391,000	3.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,668.00000	1,663,000	3.80	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,346.00000	1,345,000	3.80	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,558.00000	1,554,000	3.78	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,437.00000	1,437,000	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			186.27858	186.26470			0.00	0	35,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,265.00000	9,279,000		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		9,215.00000	9,229,000		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		9,315.00000	9,329,000		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	7.43000		6.94	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,887.00000	5,891,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		5.00000	5,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,100.00000	6,104,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		4.00000	3,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,673.00000	5,677,000	7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		6.00000	6,000	7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,438.00000	2,427,000	6.67	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		192.00000	185,000	6.67	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,542.00000	1,528,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		473.00000	464,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		740.00000	729,000	6.80	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,110.00000	1,095,000	6.80	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,555.00000	2,552,000	7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		187.00000	180,000	7.00	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.52200	7.52300		7.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,571.00000	5,571,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		311.00000	307,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,751.00000	5,751,000	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		284.00000	280,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,389.00000	5,389,000	7.82	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		337.00000	333,000	7.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.60200	7.60300		7.49	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,771.00000	4,769,000	7.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,055.00000	1,049,000	7.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,923.00000	4,921,000	7.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,005.00000	998,000	7.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,621.00000	4,619,000	7.72	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,108.00000	1,101,000	7.72	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.69100	7.69100		7.36	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,884.00000	2,880,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,646.00000	2,642,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,991.00000	2,987,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,551.00000	2,547,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,779.00000	2,774,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,743.00000	2,738,000	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			7.71200	7.71800		9.02	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,540.00000	6,570,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		14.00000	12,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,780.00000	6,811,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		10.00000	9,000	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		6,298.00000	6,328,000	9.41	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		17.00000	15,000	9.41	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,812.00000	2,776,000	8.71	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		291.00000	287,000	8.71	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		2,040.00000	2,049,000	9.02	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		558.00000	535,000	9.02	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		649.00000	646,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,814.00000	1,779,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.80500	7.81100		9.22	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,354.00000	5,372,000	9.62	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		680.00000	668,000	9.62	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,549.00000	5,568,000	9.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		634.00000	622,000	9.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,162.00000	5,179,000	9.59	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		730.00000	717,000	9.59	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.88800	7.89400		9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,604.00000	4,618,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,659.00000	1,643,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,768.00000	4,782,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,585.00000	1,569,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,443.00000	4,456,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,737.00000	1,720,000	9.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.97500	7.98100		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,468.00000	3,477,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,377.00000	3,358,000	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		3,592.00000	3,602,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,263.00000	3,245,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,347.00000	3,356,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,495.00000	3,476,000	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			6.06500	6.06500		2.21	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,468.00000	3,468,000	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		3,556.00000	3,556,000	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		3,381.00000	3,381,000	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			6.11100	6.11100		2.36	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,244.00000	2,243,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		46.00000	45,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,316.00000	2,316,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		41.00000	41,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,171.00000	2,170,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		51.00000	50,000	2.44	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.10800	6.10800		2.51	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,816.00000	1,815,000	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		262.00000	261,000	2.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,871.00000	1,869,000	2.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		250.00000	248,000	2.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,763.00000	1,762,000	2.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		277.00000	276,000	2.59	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.07800	6.07400		2.59	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		927.00000	924,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,012.00000	1,014,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		957.00000	953,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		985.00000	985,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		898.00000	894,000	2.53	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,040.00000	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	7.95800		9.19	0.00	0	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,692.00000	5,695,000	9.55	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		23.00000	20,000	9.55	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,948.00000	5,952,000	9.57	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		17.00000	16,000	9.57	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		5,436.00000	5,439,000	9.53	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		29.00000	26,000	9.53	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,637.00000	3,625,000	8.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		122.00000	116,000	8.75	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,185.00000	2,168,000	8.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		424.00000	413,000	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		810.00000	798,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,423.00000	1,405,000	9.00	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,200.00000	3,196,000	9.31	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		197.00000	187,000	9.31	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.05100	8.05100		10.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,787.00000	4,779,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,044.00000	1,036,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,980.00000	4,972,000	11.02	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		976.00000	968,000	11.02	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,596.00000	4,588,000	10.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,114.00000	1,106,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.13600	8.13700		10.77	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,027.00000	5,024,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,828.00000	1,820,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,202.00000	5,199,000	11.00	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,748.00000	1,740,000	11.00	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,854.00000	4,851,000	10.92	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,911.00000	1,903,000	10.92	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.22000	8.22100		10.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,857.00000	3,854,000	10.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,707.00000	3,699,000	10.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,991.00000	3,988,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		3,583.00000	3,575,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,726.00000	3,722,000	10.61	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,835.00000	3,826,000	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	7.98400		9.49	0.00	0	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,942.00000	5,947,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		19.00000	18,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,217.00000	6,221,000	9.92	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		15.00000	13,000	9.92	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,668.00000	5,672,000	9.86	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		25.00000	23,000	9.86	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,469.00000	3,456,000	9.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		149.00000	142,000	9.05	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,185.00000	2,168,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		438.00000	427,000	9.18	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		866.00000	853,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,379.00000	1,359,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,520.00000	3,518,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		159.00000	151,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.06700	8.06700		11.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,084.00000	6,077,000	12.28	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		754.00000	747,000	12.28	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,305.00000	6,298,000	12.31	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		701.00000	694,000	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		5,865.00000	5,858,000	12.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		811.00000	804,000	12.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.14100	8.14200		11.85	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,416.00000	5,412,000	12.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,979.00000	1,970,000	12.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,605.00000	5,602,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,893.00000	1,884,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,229.00000	5,226,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,069.00000	2,060,000	12.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.21900	8.21900		11.80	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,025.00000	4,019,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,850.00000	3,844,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,171.00000	4,164,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,715.00000	3,708,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,882.00000	3,876,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,989.00000	3,983,000	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			8.88900	8.89000		20.28	0.00	0	2,916.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,356.00000	2,334,000	20.05	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,508.00000	1,478,000	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		2,578.00000	2,558,000	20.10	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,350.00000	1,322,000	20.10	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,144.00000	2,122,000	20.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,679.00000	1,650,000	20.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.96200	8.96300		20.76	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,717.00000	3,707,000	20.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,434.00000	3,416,000	20.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,913.00000	3,904,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,250.00000	3,233,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,527.00000	3,517,000	20.51	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,627.00000	3,609,000	20.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.02900	9.02900		20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,570.00000	5,560,000	20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,925.00000	3,915,000	20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,780.00000	5,769,000	20.59	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,771.00000	3,760,000	20.59	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,372.00000	5,361,000	20.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,094.00000	4,083,000	20.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.09700	9.09700		20.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,053.00000	5,045,000	20.06	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,785.00000	5,777,000	20.06	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,233.00000	5,224,000	20.10	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,586.00000	5,577,000	20.10	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,877.00000	4,868,000	20.02	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,991.00000	5,982,000	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			139.95805	139.94762			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,948.00000	8,958,000		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		8,898.00000	8,908,000		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		8,998.00000	9,008,000		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			116.76220	116.75797			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,258.00000	6,262,000		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		6,208.00000	6,212,000		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		6,308.00000	6,312,000		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			113.15675	113.14846			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,648.00000	4,657,000		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		4,598.00000	4,607,000		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		4,698.00000	4,707,000		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			8.90800	8.90400		18.38	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,343.00000	2,298,000	18.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,590.00000	1,577,000	18.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,567.00000	2,521,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,427.00000	1,412,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,130.00000	2,086,000	18.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,768.00000	1,756,000	18.13	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.98700	8.98300		18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,756.00000	4,723,000	18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,718.00000	2,717,000	18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,979.00000	4,945,000	18.85	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,568.00000	2,565,000	18.85	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,539.00000	4,507,000	18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,877.00000	2,876,000	18.77	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.06000	9.05500		18.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,583.00000	5,550,000	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		4,108.00000	4,113,000	18.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,796.00000	5,763,000	18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		3,949.00000	3,955,000	18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,382.00000	5,349,000	18.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,281.00000	4,287,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.13600	9.13100		18.51	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,046.00000	5,018,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,045.00000	6,055,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,227.00000	5,198,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		5,843.00000	5,851,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,869.00000	4,842,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,254.00000	6,265,000	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			1.30940	1.30290		22.04	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,165.00000	1,217,000	20.67	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		136.00000	123,000	20.67	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		815.00000	857,000	21.04	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		286.00000	263,000	21.04	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		1,582.00000	1,641,000	20.30	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		53.00000	47,000	20.30	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future			1.32390	1.31730		22.63	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Call		1,834.00000	1,888,000	20.74	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Put		161.00000	149,000	20.74	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Call		1,465.00000	1,512,000	21.20	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Put		292.00000	273,000	21.20	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Call		2,253.00000	2,311,000	20.34	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Put		80.00000	72,000	20.34	0.00	0	0.00
Total for Derivatives :							141,683,802.10	16,782	1,116,096.00

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	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000				0.00	0	14,600,000.00
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				0.00	0	3,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
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	1,500,000.00
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		400,000,000,000.00		4,000,000	2,000,000.00
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			100,000,000.00	1,000	6,900,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	17,700,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	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	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	8,600,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
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	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
BAYA05On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	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	9,000,000.00
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	3,400,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000.00	2,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			100,000,000.00	1,000	13,200,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN118	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
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN210	On	20/06/2013			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
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN91	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
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
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	2,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
DENG2	On	05/04/2012	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			300,000,000.00	3,000	80,643,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	130,931,000.00
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			112,944,000,000.00	1,129,440	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			18,500,000.00	2,000	261,070,000.00
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			54,950,000.00	7,000	61,250,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			45,000,000.00	6,000	214,096,000.00
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	4,800,000.00
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		120,000,000,000.00		1,200,000	400,000.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	202,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			200,000,000.00	2,000	40,170,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			100,000,000.00	1,000	17,025,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	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	1,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	150,000,000.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	150,000.00
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	29,100,000.00
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

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MAQ00	On	27/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	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
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000		3,000,000,000,000.00	30,000,000	15,000,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,300,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,800,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	10,400,000.00
MTNC0On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11EOn	27/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			400,000,000.00	4,000	8,400,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			100,000,000.00	1,000	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,900,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			300,000,000.00	3,000	9,500,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000		12,000,100,000,000.00		120,001,000	34,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,512,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	128,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000.00	1,000	12,001,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	9,300,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			300,000,000.00	3,000	28,300,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			6.75000	6.75000		24,032,288,250,000.00	3,560,339,000	11,939,694,800.00	
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			8.50000	8.50500		45,577,034,000,000.00	5,362,004,000	8,115,370,000.00	
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			217.77431	217.73974		11,720,613,364,200.00	53,820,000	885,508,000.00	
R197	On	07/12/2023	Spot Bond			2.24500	2.24500		51,275,800,000.00	22,840,000	529,258,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			6.27000	6.27000			2,884,206,270,000.00	460,001,000	2,582,471,000.00
R202	On	07/12/2033	Spot Bond			2.31000	2.31000			47,558,280,000.00	20,588,000	1,401,619,000.00
R203	On	15/09/2017	Spot Bond			7.39000	7.39000			21,561,189,630,000.00	2,917,617,000	4,570,160,000.00
R204	On	21/12/2018	Spot Bond			7.67500	7.68000			4,923,650,650,000.00	641,518,000	5,301,043,000.00
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			6.04000	6.04000			13,981,422,610,720.00	2,314,805,068	6,444,170,000.00
R207	On	15/01/2020	Spot Bond			7.92000	7.92000			27,152,901,072,000.00	3,428,396,600	8,974,799,006.00
R208	On	31/03/2021	Spot Bond			7.95000	7.95000			4,525,044,600,000.00	569,188,000	7,457,045,000.00
R209	On	31/03/2036	Spot Bond			8.86000	8.86000			16,183,126,680,000.00	1,826,538,000	11,905,813,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			41,293,560,000.00	17,876,000	892,928,000.00
R211	On	31/01/2017	Spot Bond			0.86000	0.86000			14,650,960,000.00	17,036,000	511,000,000.00
R212	On	31/01/2022	Spot Bond			2.19000	2.19000			68,284,200,000.00	31,180,000	856,971,000.00
R213	On	28/02/2031	Spot Bond			8.87500	8.87000			9,961,300,000,000.00	1,122,400,000	1,341,140,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,201,600,000,000.00	646,400,000	2,837,121,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	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
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	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
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SA060L	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	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			200,000,000.00	2,000	17,300,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	2,600,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	6,800,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	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
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	1,000.00
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			100,000,000.00	1,000	2,500,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	128,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SYN883	On	13/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,902,000.00
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			200,000,000.00	2,000	1,006,300,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	263,900,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	100,061,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	174,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	31,301,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR045	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD005	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			100,000,000.00	1,000	62,210,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							204,165,402,376,920.00	23,184,940,108	82,381,618,707.00
Grand Total:							204,165,544,060,722.00	23,184,956,890	82,382,734,803.00