



Daily MTM Report

Daily summary for: 11/01/2012

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/03/2012	Foreign Exchange Future			8.23230	8.18170		18.27	64,310,727.60	7,812	237,716.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,154.00000	1,202,000	18.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		8.00000	6,000	18.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,105.00000	1,153,000	18.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		9.00000	7,000	18.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,203.00000	1,251,000	18.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		7.00000	5,000	18.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,189.00000	1,238,000	18.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		7.00000	6,000	18.86	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,042.00000	1,090,000	17.91	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		10.00000	8,000	17.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		946.00000	993,000	17.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		14.00000	11,000	17.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,386.00000	1,435,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		4.00000	3,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		994.00000	1,041,000	17.59	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		12.00000	9,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,435.00000	1,485,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		3.00000	3,000	20.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		671.00000	710,000	16.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		39.00000	28,000	16.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		380.00000	403,000	16.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		148.00000	121,000	16.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		803.00000	848,000	16.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		21.00000	16,000	16.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		220.00000	232,000	18.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		338.00000	300,000	18.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,485.00000	1,535,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		3.00000	3,000	20.78	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		204.00000	215,000	18.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		372.00000	333,000	18.87	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,336.00000	1,386,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		4.00000	4,000	19.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		352.00000	373,000	17.11	0.00	0	4,250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		170.00000	141,000	17.11	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,091.00000	1,139,000	18.23	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		9.00000	7,000	18.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,534.00000	1,584,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	2,000	21.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		758.00000	800,000	15.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		26.00000	18,000	15.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		257.00000	272,000	18.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		275.00000	240,000	18.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		441.00000	468,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		109.00000	86,000	16.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,140.00000	1,188,000	18.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		8.00000	6,000	18.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,584.00000	1,634,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		2.00000	2,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		474.00000	505,000	16.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		92.00000	73,000	16.36	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		325.00000	345,000	17.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		193.00000	163,000	17.34	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		409.00000	434,000	16.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		127.00000	102,000	16.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		278.00000	294,000	17.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		246.00000	212,000	17.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		850.00000	896,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		18.00000	14,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		898.00000	944,000	16.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		16.00000	12,000	16.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,287.00000	1,336,000	19.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		5.00000	4,000	19.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		549.00000	583,000	16.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		67.00000	51,000	16.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		301.00000	319,000	17.57	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		219.00000	187,000	17.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		714.00000	755,000	16.04	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		32.00000	23,000	16.04	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,783.00000	1,833,000	22.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	22.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,032.00000	2,083,000	24.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	1,000	24.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		629.00000	667,000	16.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		47.00000	35,000	16.15	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		238.00000	250,000	18.27	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		306.00000	268,000	18.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,983.00000	2,033,000	24.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	1,000	24.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,238.00000	1,287,000	19.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		6.00000	5,000	19.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		510.00000	543,000	16.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		78.00000	61,000	16.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		189.00000	199,000	19.17	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		407.00000	367,000	19.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,733.00000	1,784,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	2,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		588.00000	624,000	16.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		56.00000	42,000	16.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,634.00000	1,684,000	21.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		2.00000	2,000	21.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,684.00000	1,734,000	22.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		2.00000	2,000	22.10	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,833.00000	1,883,000	23.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	1,000	23.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,082.00000	2,133,000	24.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	1,000	24.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		176.00000	184,000	19.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		444.00000	402,000	19.47	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		163.00000	171,000	19.77	0.00	0	8,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		481.00000	439,000	19.77	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		106.00000	111,000	21.62	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		724.00000	679,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		900.00000	853,000	22.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		82.00000	85,000	22.88	0.00	0	6,700.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		141.00000	147,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		559.00000	515,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		131.00000	137,000	20.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		599.00000	555,000	20.67	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		682.00000	637,000	21.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		114.00000	119,000	21.30	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		640.00000	595,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		122.00000	127,000	20.99	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,128.00000	1,080,000	24.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		60.00000	62,000	24.39	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,363.00000	1,314,000	25.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		45.00000	46,000	25.85	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.34040	8.28940		19.89	5,521,344.80	662	39,040.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,098.00000	1,138,000	17.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		59.00000	48,000	17.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,055.00000	1,094,000	17.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		66.00000	54,000	17.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,142.00000	1,183,000	17.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		53.00000	43,000	17.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		524.00000	538,000	18.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		335.00000	298,000	18.78	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		17.00000	14,000	17.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,556.00000	1,604,000	17.94	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		372.00000	379,000	20.51	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		583.00000	539,000	20.51	53,900.00	100	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		328.00000	333,000	21.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		689.00000	643,000	21.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		302.00000	306,000	21.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		763.00000	716,000	21.53	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.44980	8.39760		20.58	0.00	0	5,906.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,287.00000	1,327,000	17.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		89.00000	77,000	17.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,246.00000	1,285,000	17.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		98.00000	85,000	17.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,329.00000	1,370,000	17.57	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		81.00000	70,000	17.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		107.00000	94,000	17.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,205.00000	1,244,000	17.57	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,078.00000	1,033,000	22.74	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		376.00000	383,000	22.74	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		798.00000	820,000	18.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		300.00000	270,000	18.47	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		510.00000	520,000	21.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		712.00000	670,000	21.08	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,157.00000	1,111,000	23.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		355.00000	361,000	23.06	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		852.00000	809,000	21.74	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		450.00000	459,000	21.74	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.55520	8.50230		21.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,069.00000	1,092,000	18.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		267.00000	237,000	18.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,040.00000	1,062,000	18.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		288.00000	257,000	18.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,098.00000	1,126,000	18.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		246.00000	221,000	18.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		405.00000	369,000	19.13	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		907.00000	924,000	19.13	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,119.00000	1,073,000	22.77	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		521.00000	528,000	22.77	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.64460	8.59170		21.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,071.00000	1,086,000	19.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		429.00000	391,000	19.03	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,047.00000	1,061,000	19.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		455.00000	416,000	19.20	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,096.00000	1,112,000	18.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		404.00000	367,000	18.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,160.00000	1,113,000	22.57	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		652.00000	658,000	22.57	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,001.00000	1,014,000	19.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		509.00000	469,000	19.54	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.86900	8.81690		21.55	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		1,014.00000	1,018,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,175.00000	1,127,000	21.79	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		997.00000	1,002,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,208.00000	1,161,000	21.88	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,030.00000	1,035,000	21.69	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,141.00000	1,094,000	21.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.40080	9.35060		19.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,737.00000	1,735,000	20.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		886.00000	834,000	20.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,718.00000	1,718,000	20.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		917.00000	867,000	20.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,755.00000	1,753,000	20.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		854.00000	802,000	20.14	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		604.00000	549,000	18.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,955.00000	1,950,000	18.87	0.00	0	200.00

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			10.47490	10.42470		23.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,400.00000	2,399,000	21.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,175.00000	1,124,000	21.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,383.00000	2,382,000	22.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,208.00000	1,157,000	22.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,418.00000	2,417,000	21.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,143.00000	1,092,000	21.76	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.23230	8.18170		18.27	41,161.50	5	801.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			67,071.00000	71,028,000	16.10	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			3,901.00000	2,798,000	16.10	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			62,878.00000	66,678,000	16.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			4,708.00000	3,448,000	16.15	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			71,375.00000	75,477,000	16.04	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			3,205.00000	2,247,000	16.04	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			27,496.00000	23,926,000	18.03	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			25,666.00000	27,156,000	18.03	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.34040	8.28940		19.89	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			42,276.00000	43,200,000	19.89	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			48,336.00000	44,160,000	19.89	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			40,497.00000	41,342,000	20.10	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			51,557.00000	47,302,000	20.10	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			44,141.00000	45,110,000	19.67	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			45,201.00000	41,070,000	19.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.63800	12.65670		14.73	252,760.00	20	10,663.00

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	11.45	Call		1,238.00000	1,214,000	15.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		31.00000	26,000	15.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,191.00000	1,166,000	15.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		34.00000	28,000	15.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,285.00000	1,261,000	15.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		28.00000	23,000	15.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,145.00000	1,118,000	15.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		38.00000	30,000	15.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		832.00000	795,000	13.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		75.00000	57,000	13.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,673.00000	1,651,000	17.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		16.00000	13,000	17.78	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		919.00000	886,000	14.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		62.00000	48,000	14.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		543.00000	497,000	13.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		186.00000	159,000	13.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,333.00000	1,310,000	16.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		26.00000	22,000	16.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,771.00000	1,749,000	18.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		14.00000	11,000	18.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,008.00000	978,000	14.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		51.00000	40,000	14.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,575.00000	1,553,000	17.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		18.00000	15,000	17.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		747.00000	707,000	13.19	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	12.00	Put		90.00000	69,000	13.19	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		789.00000	751,000	13.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		82.00000	63,000	13.41	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		407.00000	360,000	14.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		300.00000	272,000	14.49	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		480.00000	456,000	15.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		287.00000	244,000	15.47	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,022.00000	1,013,000	17.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		129.00000	101,000	17.86	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.79170	12.81090		17.06	127,917.00	10	2,985.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,146.00000	1,102,000	15.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		185.00000	160,000	15.27	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,111.00000	1,066,000	15.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		200.00000	174,000	15.33	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,182.00000	1,139,000	15.20	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		171.00000	147,000	15.20	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.94620	12.96510		18.48	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		679.00000	621,000	19.52	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,164.00000	1,125,000	19.52	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		664.00000	607,000	19.63	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,199.00000	1,161,000	19.63	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		694.00000	636,000	19.42	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,129.00000	1,090,000	19.42	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10700	0.10650		15.04	0.00	0	4,328.00

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	0.09	Call		1,655.00000	1,704,000	18.43	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		5.00000	4,000	18.43	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		719.00000	752,000	15.04	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		69.00000	52,000	15.04	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,651.00000	2,701,000	23.30	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		1.00000	1,000	23.30	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10860	0.10810		17.62	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		578.00000	585,000	19.45	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		568.00000	525,000	19.45	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		296.00000	294,000	22.17	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,286.00000	1,234,000	22.17	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,154.00000	1,182,000	17.50	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		144.00000	122,000	17.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.44510	10.46130		14.12	5,222,550.00	500	22,417.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		482.00000	452,000	13.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		121.00000	107,000	13.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		448.00000	419,000	13.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		137.00000	124,000	13.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		516.00000	487,000	13.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		105.00000	92,000	13.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,419.00000	1,400,000	16.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		8.00000	5,000	16.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		386.00000	357,000	13.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		175.00000	162,000	13.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		715.00000	688,000	13.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		54.00000	43,000	13.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,468.00000	1,450,000	16.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		7.00000	5,000	16.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		631.00000	603,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		70.00000	58,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		222.00000	197,000	14.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		361.00000	352,000	14.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		176.00000	154,000	15.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		465.00000	459,000	15.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		357.00000	328,000	13.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		196.00000	183,000	13.92	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		105.00000	89,000	16.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		744.00000	744,000	16.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		62.00000	51,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,101.00000	1,106,000	18.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		140.00000	120,000	15.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		579.00000	575,000	15.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		45.00000	36,000	19.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,334.00000	1,341,000	19.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		129.00000	111,000	16.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		618.00000	616,000	16.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		937.00000	914,000	14.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		26.00000	19,000	14.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		80.00000	66,000	17.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		919.00000	921,000	17.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		163.00000	141,000	15.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		502.00000	496,000	15.55	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		660.00000	658,000	16.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		121.00000	103,000	16.40	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,193.00000	1,199,000	19.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		54.00000	44,000	19.17	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.59010	10.60850		16.25	476,554.50	45	24,591.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		578.00000	538,000	15.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		370.00000	348,000	15.79	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		554.00000	514,000	15.90	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		396.00000	374,000	15.90	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		603.00000	562,000	15.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		345.00000	322,000	15.67	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.73980	10.75980		17.32	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		656.00000	609,000	17.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		622.00000	595,000	17.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		633.00000	586,000	17.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		649.00000	622,000	17.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		681.00000	633,000	17.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		597.00000	569,000	17.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.16260	11.19160		18.24	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		1,051.00000	1,005,000	18.60	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,352.00000	1,335,000	18.60	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		1,035.00000	989,000	18.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,386.00000	1,369,000	18.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		1,068.00000	1,021,000	18.54	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,319.00000	1,301,000	18.54	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			410.05900	410.38900			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			415.90500	416.24300			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			373.65600	373.74700			0.00	0	1,044.00
ALBI	On	03/05/2012	Index Future			378.98300	379.07800			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.40040	8.38480			126,006.00	15	28,081.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,145.00000	1,158,000	18.44	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		10.00000	8,000	18.44	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,096.00000	1,109,000	18.13	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		11.00000	9,000	18.13	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,194.00000	1,207,000	18.76	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		9.00000	7,000	18.76	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,000.00000	1,012,000	17.51	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		15.00000	12,000	17.51	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,440.00000	1,454,000	20.32	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		5.00000	4,000	20.32	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		679.00000	687,000	16.41	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		44.00000	37,000	16.41	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		952.00000	963,000	17.19	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		17.00000	13,000	17.19	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,390.00000	1,405,000	20.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		5.00000	5,000	20.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,186.00000	2,201,000	24.90	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	1,000	24.90	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		556.00000	561,000	16.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		71.00000	61,000	16.29	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.43350	8.41830		17.56	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		878.00000	883,000	17.24	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		110.00000	100,000	17.24	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		839.00000	843,000	17.23	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		121.00000	110,000	17.23	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		917.00000	923,000	17.25	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		99.00000	90,000	17.25	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.47560	8.46020		18.02	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		618.00000	617,000	17.69	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		394.00000	378,000	17.69	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		593.00000	591,000	17.75	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		419.00000	402,000	17.75	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		644.00000	643,000	17.63	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		370.00000	354,000	17.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.44490	9.44600		16.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,510.00000	2,509,000	17.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		364.00000	364,000	17.19	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,469.00000	2,468,000	17.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		373.00000	373,000	17.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,551.00000	2,549,000	17.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		355.00000	354,000	17.28	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.05470	8.02460		12.67	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		503.00000	527,000	12.24	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		28.00000	22,000	12.24	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		460.00000	482,000	12.08	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		35.00000	27,000	12.08	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		548.00000	572,000	12.40	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		23.00000	17,000	12.40	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.14650	8.11460		13.96	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		294.00000	298,000	13.96	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		329.00000	302,000	13.96	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		275.00000	279,000	14.16	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		360.00000	333,000	14.16	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		314.00000	320,000	13.83	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		299.00000	274,000	13.83	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.33610	0.31910			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.08120	0.09400			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.18870	0.16540			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.15270	0.13800			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.00890	0.01550			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.03760	0.04990			0.00	0	12,987.00

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				8.62220	8.62290		14.74	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call			245.00000	230,000	14.74	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put			222.00000	208,000	14.74	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call			225.00000	210,000	15.04	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put			252.00000	238,000	15.04	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call			269.00000	254,000	14.62	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put			196.00000	182,000	14.62	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.75250	8.75550		18.79	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call			322.00000	320,000	20.15	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put			667.00000	668,000	20.15	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call			308.00000	306,000	20.34	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put			703.00000	704,000	20.34	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call			336.00000	334,000	19.95	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put			631.00000	632,000	19.95	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				375.00600	375.10600			0.00	0	185.00
GOVI On	02/02/2012	GOVI	369.00	Call			61,060.00000	60,060,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI	369.00	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
GOVI	On	02/02/2012	GOVI	369.01	Call		60,960.00000	59,960,000		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		61,160.00000	60,160,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			380.35200	380.45600			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		15,440.00000	16,480,000		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		15,540.00000	16,580,000		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		15,340.00000	16,380,000		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			167.68300	167.61900			0.00	0	510.00
IGOV	On	03/05/2012	Index Future			170.07300	170.00900			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			454.71000	454.71000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	101.00
JIBAR FOn		15/02/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.63000	5.63000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.66000	5.65000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.75000	5.74000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.90000	5.91000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.12000	6.12000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.36000	6.36000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.62000	6.63000			0.00	0	1,500.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.76000	6.76000			0.00	0	500.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.51860	6.48580		12.13	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		262.00000	282,000	12.09	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		60.00000	47,000	12.09	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		255.00000	275,000	12.09	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		63.00000	50,000	12.09	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		269.00000	290,000	12.08	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Put		57.00000	45,000	12.08	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.56500	6.53210		15.11	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		391.00000	407,000	14.91	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		159.00000	142,000	14.91	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call		362.00000	376,000	14.95	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put		180.00000	161,000	14.95	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call		423.00000	439,000	14.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		141.00000	124,000	14.87	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			366.07200	366.12400			0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future			6.82200	6.83000		3.98	0.00	0	10,961.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,749.00000	5,777,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,915.00000	5,944,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,582.00000	5,610,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		152.00000	151,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,151.00000	1,122,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,996.00000	2,967,000	3.86	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		3.00000	3,000	3.86	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		993.00000	1,004,000	4.06	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		215.00000	198,000	4.06	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,106.00000	2,076,000	3.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.25	Call		25.00000	23,000	3.90	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,448.00000	1,417,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		89.00000	87,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		246.00000	245,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		887.00000	858,000	3.96	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,411.00000	1,428,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		106.00000	95,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.91600	6.92500		4.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,379.00000	4,405,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		107.00000	103,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,525.00000	4,550,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		95.00000	91,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,235.00000	4,260,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		120.00000	116,000	4.53	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.98200	6.99100		4.44	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,630.00000	3,648,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		599.00000	589,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,743.00000	3,761,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		564.00000	555,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,516.00000	3,533,000	4.67	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		633.00000	622,000	4.67	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.06000	7.06800		4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,803.00000	1,811,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,994.00000	1,980,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,876.00000	1,884,000	4.47	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	01/11/2012	Bond Future	7.05	Put		1,927.00000	1,912,000	4.47	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,734.00000	1,742,000	4.45	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,066.00000	2,051,000	4.45	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.59200	8.60000		15.03	4,219,399.80	36	27,779.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,146.00000	4,177,000	15.49	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		534.00000	491,000	15.49	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,500.00000	4,536,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		448.00000	410,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,801.00000	3,828,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		632.00000	585,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,309.00000	8,230,000	14.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		55.00000	50,000	14.61	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,081.00000	19,007,000	14.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	14.47	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		5,947.00000	5,863,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		206.00000	196,000	14.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		33,461.00000	33,535,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		105,235.00000	105,309,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future			8.68100	8.68900		15.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,632.00000	5,660,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		2,864.00000	2,820,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,904.00000	5,933,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,701.00000	2,657,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,367.00000	5,393,000	15.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,038.00000	2,991,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.76000	8.76800		15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,241.00000	5,265,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,401.00000	5,354,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,468.00000	5,493,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,184.00000	5,138,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,025.00000	5,048,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,632.00000	5,584,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.84000	8.84800		15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,938.00000	5,963,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		6,797.00000	6,753,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,156.00000	6,182,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,576.00000	6,532,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,733.00000	5,757,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,035.00000	6,989,000	15.05	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.90819	218.90274			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		903.00000	908,000		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		853.00000	858,000		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		953.00000	958,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			247.20715	246.81171			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		9,812.00000	10,207,000		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		9,762.00000	10,157,000		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		9,862.00000	10,257,000		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			6.32300	6.33000		3.37	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,008.00000	5,027,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,135.00000	5,153,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,882.00000	4,900,000	3.61	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	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.38100	6.38900		3.47	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,354.00000	3,371,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		68.00000	65,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,464.00000	3,482,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		60.00000	58,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,244.00000	3,261,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		76.00000	74,000	3.70	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.40200	6.41100		3.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,767.00000	2,781,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		364.00000	358,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,852.00000	2,867,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		340.00000	335,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,680.00000	2,693,000	3.82	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		386.00000	379,000	3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.42200	6.42700		3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,511.00000	1,514,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,364.00000	1,357,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,566.00000	1,569,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,319.00000	1,312,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,459.00000	1,461,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,413.00000	1,405,000	3.71	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

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			186.74185	186.69978			0.00	0	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,700.00000	9,742,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,650.00000	9,692,000		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		9,750.00000	9,792,000		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			7.50700	7.51000		6.83	106,621.52	1	3,569.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,514.00000	5,528,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1.00000	1,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,728.00000	5,742,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	1,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,299.00000	5,313,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1.00000	1,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,675.00000	2,656,000	6.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		60.00000	55,000	6.68	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,660.00000	1,637,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		222.00000	213,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		417.00000	407,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,156.00000	1,132,000	6.79	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,134.00000	2,137,000	7.04	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		135.00000	124,000	7.04	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.60600	7.61000		7.31	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	8.75	Call		5,172.00000	5,183,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		297.00000	290,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,351.00000	5,363,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		268.00000	263,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,994.00000	5,005,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		326.00000	320,000	7.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.68800	7.69200		7.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,458.00000	4,465,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,118.00000	1,108,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,600.00000	4,607,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,058.00000	1,048,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,312.00000	4,319,000	7.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,175.00000	1,165,000	7.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.78000	7.78200		7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,647.00000	2,646,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,776.00000	2,767,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,752.00000	2,751,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,680.00000	2,670,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,547.00000	2,547,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,878.00000	2,870,000	7.31	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			7.81000	7.81900		8.90	102,029.85	1	3,526.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,996.00000	6,043,000	9.48	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	9.00	Put		4.00000	4,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,239.00000	6,285,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3.00000	2,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,753.00000	5,799,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		6.00000	4,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		3,148.00000	3,097,000	8.72	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		93.00000	89,000	8.72	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,470.00000	1,483,000	9.04	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		522.00000	487,000	9.04	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		300.00000	296,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		1,999.00000	1,947,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.91000	7.91800		9.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,848.00000	4,873,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		721.00000	705,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,034.00000	5,060,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		666.00000	651,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,660.00000	4,683,000	9.68	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		775.00000	757,000	9.68	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.99600	8.00500		9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,170.00000	4,192,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,772.00000	1,750,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,326.00000	4,349,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,690.00000	1,669,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,016.00000	4,037,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,857.00000	1,834,000	9.39	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			8.08600	8.09400		9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,118.00000	3,131,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,565.00000	3,540,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,239.00000	3,253,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,448.00000	3,424,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,005.00000	3,017,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,691.00000	3,665,000	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			6.09900	6.10600		2.09	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,393.00000	3,406,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,481.00000	3,494,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,306.00000	3,318,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.26	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.15500	6.16300		2.26	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,154.00000	2,165,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		40.00000	38,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,227.00000	2,238,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		35.00000	33,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,081.00000	2,093,000	2.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.45	Put		45.00000	44,000	2.42	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.15100	6.15900		2.41	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,732.00000	1,739,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		248.00000	244,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,784.00000	1,792,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		233.00000	230,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,680.00000	1,687,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		264.00000	260,000	2.55	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.12100	6.12500		2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		864.00000	864,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,007.00000	1,003,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		894.00000	895,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		980.00000	976,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		835.00000	836,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,036.00000	1,032,000	2.50	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			8.05000	8.03800		9.00	0.00	0	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,227.00000	5,159,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		8.00000	8,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,486.00000	5,418,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		6.00000	6,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,968.00000	4,899,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		12.00000	10,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		3,993.00000	4,055,000	8.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	7.35	Call		27.00000	22,000	8.74	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,383.00000	2,429,000	8.86	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		171.00000	150,000	8.86	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		434.00000	396,000	8.94	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,498.00000	1,527,000	8.94	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,689.00000	2,620,000	9.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		137.00000	135,000	9.33	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.14900	8.13700		10.72	0.00	0	10.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,370.00000	4,314,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,097.00000	1,107,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,559.00000	4,503,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,026.00000	1,035,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,184.00000	4,128,000	11.16	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,173.00000	1,182,000	11.16	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.23700	8.22400		10.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,636.00000	4,584,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,899.00000	1,916,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,804.00000	4,752,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,812.00000	1,829,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,470.00000	4,419,000	10.95	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,989.00000	2,007,000	10.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.32400	8.30900		10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,498.00000	3,453,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,802.00000	3,834,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,629.00000	3,583,000	10.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.30	Put		3,675.00000	3,706,000	10.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,373.00000	3,329,000	10.49	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,936.00000	3,969,000	10.49	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.08300	8.08100		9.24	0.00	0	14,067.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,343.00000	5,330,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		7.00000	6,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,620.00000	5,607,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		5.00000	5,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		5,066.00000	5,053,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		10.00000	9,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		3,938.00000	3,946,000	8.99	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		30.00000	26,000	8.99	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,492.00000	2,492,000	9.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		157.00000	145,000	9.11	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		428.00000	408,000	9.20	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,528.00000	1,520,000	9.20	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,890.00000	2,870,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		116.00000	108,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.17100	8.16900		11.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,536.00000	5,519,000	12.49	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	9.00	Put		809.00000	803,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,748.00000	5,730,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		746.00000	740,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,322.00000	5,304,000	12.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		870.00000	864,000	12.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.24800	8.24500		11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,929.00000	4,910,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,086.00000	2,085,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,108.00000	5,089,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,990.00000	1,988,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,751.00000	4,732,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,185.00000	2,183,000	12.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.32800	8.32500		11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,572.00000	3,557,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,993.00000	3,995,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,714.00000	3,699,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,854.00000	3,856,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,438.00000	3,423,000	11.48	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,141.00000	4,143,000	11.48	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

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			8.97400	8.97700		20.22	0.00	0	2,900.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,616.00000	1,595,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,440.00000	1,396,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		1,821.00000	1,801,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,265.00000	1,222,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,426.00000	1,404,000	20.19	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,634.00000	1,589,000	20.19	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.05100	9.05300		20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,216.00000	3,208,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,619.00000	3,595,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,402.00000	3,395,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,425.00000	3,403,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,038.00000	3,031,000	20.78	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		3,824.00000	3,801,000	20.78	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.11900	9.12100		20.76	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,143.00000	5,140,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,190.00000	4,172,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,340.00000	5,337,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,023.00000	4,005,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,950.00000	4,947,000	20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,364.00000	4,346,000	20.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.18800	9.19000		20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,648.00000	4,647,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,071.00000	6,055,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,824.00000	4,822,000	20.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.05	Put		5,868.00000	5,851,000	20.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,483.00000	4,481,000	20.25	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,288.00000	6,271,000	20.25	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			139.99082	139.95915			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,959.00000	8,991,000		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		8,909.00000	8,941,000		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		9,009.00000	9,041,000		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			116.70027	116.68742			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,187.00000	6,200,000		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		6,137.00000	6,150,000		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		6,237.00000	6,250,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			113.45331	113.22938			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,729.00000	4,953,000		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		4,679.00000	4,903,000		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		4,779.00000	5,003,000		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			8.97200	8.98000		18.24	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,633.00000	1,632,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,477.00000	1,414,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,842.00000	1,844,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,298.00000	1,238,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,440.00000	1,437,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,675.00000	1,609,000	18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.05400	9.06200		18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,241.00000	4,262,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		2,814.00000	2,774,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,456.00000	4,478,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,656.00000	2,617,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,031.00000	4,051,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		2,980.00000	2,939,000	18.97	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			9.12700	9.13500		18.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,187.00000	5,210,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,322.00000	4,284,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,388.00000	5,411,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,151.00000	4,114,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,990.00000	5,012,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,499.00000	4,461,000	18.92	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.20400	9.21200		18.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,628.00000	4,648,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,236.00000	6,196,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,799.00000	4,819,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,023.00000	5,984,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,461.00000	4,480,000	18.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,455.00000	6,414,000	18.16	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			1.30040	1.29350		18.46	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,016.00000	1,071,000	17.29	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		81.00000	67,000	17.29	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	19/03/2012	Foreign Exchange Future	1.25	Call		651.00000	685,000	17.37	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		216.00000	181,000	17.37	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,456.00000	1,523,000	17.22	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		21.00000	19,000	17.22	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.31660	1.30950		19.56	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,704.00000	1,754,000	17.71	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		109.00000	88,000	17.71	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,317.00000	1,355,000	18.15	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		222.00000	189,000	18.15	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,148.00000	2,211,000	18.40	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		53.00000	45,000	18.40	0.00	0	0.00

Total for Derivatives :									80,560,972.57	9,207	1,160,509.00
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i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	14,419,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	12,000,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			1,300,000,000.00	13,000	13,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			600,000,000.00	6,000	706,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			900,000,000.00	9,000	6,909,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000	17,212,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
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
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,600,000.00
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			200,000,000.00	2,000	14,002,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			600,000,000.00	6,000	6,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
BD311LOn	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			1,500,000,000.00	15,000	3,415,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
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
BLG1A ⁴	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A ⁵	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A ⁶	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
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	4,005,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	6,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			1,300,000,000.00	13,000	16,213,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN161On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
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		138,000,000,000.00		50,000,000	10,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On	31/08/2016		Spot Bond	8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016		Spot Bond	2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013		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
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225 On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227 On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229 On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			1,500,000,000.00	15,000	2,115,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	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
DENG2	On	05/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			1,200,000,000.00	12,000,000	0.00
DENG2	On	28/09/2012	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
DENG2	On	12/04/2012	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
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			17,300,000,000.00	173,000	77,771,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			32,200,000,000.00	322,000	123,285,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	54,900,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			925,675,250,000.00	100,073,000	267,470,500.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			780,000,000.00	78,000	169,039,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			989,100,000.00	126,000	39,284,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			902,242,500,000.00	120,299,000	220,984,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	4,811,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	14,000,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			300,000,000.00	3,000	1,503,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	421,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	72.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			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
GRD16	On	12/04/2012			100.00000	100.00000		20,325,000,000,000.00	203,250,000	203,250,000.00	
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000.00	
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
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		7,000,000,000.00		70,000	28,538,000.00
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		500,000,000.00		5,000	17,030,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			3,340,000,000,000.00	33,400,000	12,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	3,004,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING131	On	24/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,000,000,000.00	10,000	33,000.00
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			1,200,000,000.00	12,000	32,012,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000		5,000,000,000,000.00	50,000,000	25,000,000.00	
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
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			900,000,000.00	9,000	16,009,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			2,100,000,000.00	21,000	2,221,000.00
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			1,200,000,000.00	12,000	3,712,000.00
MTN05 On	28/10/2013	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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,100,000,000.00		11,000	8,311,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		600,000,000.00		6,000	6,006,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	9,319,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	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
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,100,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C: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
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	106,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			1,300,000,000.00	13,000	27,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	34,300,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			2,100,000,000.00	21,000	28,121,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03 On 16/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03 On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04 On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1fOn 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2fOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3fOn 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
PR2A9fOn 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn 15/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.79500	6.80000		87,098,310,000,000.00	12,818,000,000	13,502,104,000.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.57000	8.57500			37,320,541,310,070.00	4,354,788,951	7,733,000,772.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.18912	218.08543			436,378,240,000.00	2,000,000	882,543,739.00
R197	On	07/12/2023	Spot Bond			2.23000	2.24500			1,240,648,569,500.00	556,344,650	450,345,459.00
R201	On	21/12/2014	Spot Bond			6.30500	6.31000			8,769,990,927,685.00	1,390,958,117	3,076,569,000.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000			181,581,251,000.00	78,948,370	2,070,974,185.00
R203	On	15/09/2017	Spot Bond			7.48000	7.48000			14,587,825,120,000.00	1,950,244,000	5,201,193,000.00
R204	On	21/12/2018	Spot Bond			7.78500	7.79000			27,809,174,001,690.00	3,572,148,234	5,844,022,412.00
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			6.08000	6.08500			49,135,410,560,000.00	8,081,482,000	5,348,941,000.00
R207	On	15/01/2020	Spot Bond			8.02500	8.01000			20,388,052,117,050.00	2,540,567,242	9,035,923,700.00
R208	On	31/03/2021	Spot Bond			8.06000	8.05500			17,630,972,615,100.00	2,187,465,585	7,394,117,455.00
R209	On	31/03/2036	Spot Bond			8.95500	8.95500			18,788,942,205,000.00	2,098,151,000	10,313,803,000.00
R210	On	31/03/2028	Spot Bond			2.31500	2.31500			4,330,966,820.00	1,870,828	1,006,178,414.00
R211	On	31/01/2017	Spot Bond			0.88000	0.88000			4,486,621,920.00	5,098,434	241,715,490.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.17000	2.19000			904,461,837,300.00	416,802,690	529,901,345.00
R213	On	28/02/2031	Spot Bond			8.95000	8.95500			13,456,915,700,000.00	1,503,566,000	2,338,068,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			5,485,456,392,000.00	843,916,368	2,872,458,184.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SA060	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	27,300,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017			8.00000	8.00000			0.00	0	0.00
SBK7	On	24/05/2015			100.00000	100.00000			0.00	0	17,300,000.00
SBK8	On	10/04/2013			100.00000	100.00000			900,000,000.00	9,000	2,509,000.00
SBK9	On	10/04/2018			100.00000	100.00000			0.00	0	6,800,000.00
SBK11	On	09/04/2014			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			0.00	0	77,000.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016			100.00000	100.00000		3,627,600,000,000.00	36,276,000	36,276,000	20,641,000.00
SBS110	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	8,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	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
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
SYN887	On	17/02/2012			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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
THE9B	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
THE9C	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
THE9D	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			900,000,000.00	9,000	5,709,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,300,000,000.00	13,000	1,006,313,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	263,911,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	174,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,400,000,000.00	34,000	24,534,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			19,500,000,000.00	195,000	62,265,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	129,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
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 :							339,278,765,285,135.00	43,013,604,469	83,565,359,727.00
Grand Total:							339,278,845,846,108.00	43,013,613,676	83,566,520,236.00