

Daily MTM Report

Daily summary for: 30/01/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/03/2012 Foreign Exchange Future			7.91810	7.83520		15.53	105,983,768.50	13,385	249,010.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		806.00000	887,000	16.62	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		7.00000	5,000	16.62	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		757.00000	837,000	16.25	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		8.00000	5,000	16.25	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		855.00000	936,000	16.99	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		6.00000	4,000	16.99	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		841.00000	922,000	16.89	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		6.00000	4,000	16.89	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		696.00000	775,000	15.98	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		11.00000	7,000	15.98	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		603.00000	680,000	15.66	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		18.00000	12,000	15.66	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,038.00000	1,120,000	18.38	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		3.00000	2,000	18.38	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		649.00000	727,000	15.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		14.00000	9,000	15.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,088.00000	1,170,000	18.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		3.00000	2,000	18.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		351.00000	413,000	14.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		66.00000	45,000	14.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		142.00000	168,000	15.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		257.00000	200,000	15.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		469.00000	541,000	15.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		34.00000	23,000	15.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		66.00000	76,000	18.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		531.00000	458,000	18.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,137.00000	1,220,000	19.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	2,000	19.12	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		60.00000	68,000	18.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		575.00000	500,000	18.52	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		989.00000	1,070,000	18.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		4.00000	2,000	18.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		127.00000	150,000	16.19	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		292.00000	232,000	16.19	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		744.00000	824,000	16.15	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		9.00000	6,000	16.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,187.00000	1,269,000	19.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	1,000	19.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		427.00000	497,000	15.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		42.00000	29,000	15.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		81.00000	95,000	17.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		446.00000	377,000	17.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		177.00000	214,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		192.00000	146,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		792.00000	873,000	16.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		7.00000	5,000	16.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,237.00000	1,319,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		2.00000	1,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		201.00000	242,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		166.00000	124,000	15.36	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		113.00000	134,000	16.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		328.00000	266,000	16.51	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		158.00000	189,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		223.00000	171,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		91.00000	106,000	17.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		406.00000	338,000	17.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		513.00000	587,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		28.00000	19,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		557.00000	633,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		22.00000	15,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		939.00000	1,021,000	17.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		4.00000	3,000	17.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		254.00000	304,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		119.00000	86,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		101.00000	119,000	16.84	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		366.00000	301,000	16.84	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		388.00000	453,000	14.85	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		53.00000	35,000	14.85	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,436.00000	1,519,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	21.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,686.00000	1,768,000	23.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	0,000	23.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		317.00000	375,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		82.00000	57,000	15.02	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		73.00000	85,000	17.82	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		488.00000	417,000	17.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,636.00000	1,718,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	0,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		890.00000	971,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		5.00000	3,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		226.00000	272,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		141.00000	104,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		54.00000	62,000	18.89	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		619.00000	544,000	18.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,386.00000	1,469,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		284.00000	338,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		99.00000	70,000	15.10	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,286.00000	1,369,000	20.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	20.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,336.00000	1,419,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	20.61	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,486.00000	1,569,000	21.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	1,000	21.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,735.00000	1,818,000	23.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		49.00000	56,000	19.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		664.00000	588,000	19.27	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		45.00000	51,000	19.64	0.00	0	8,600.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		710.00000	633,000	19.64	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		27.00000	29,000	21.82	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		992.00000	911,000	21.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,184.00000	1,103,000	23.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		19.00000	21,000	23.20	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		38.00000	42,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		803.00000	724,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		35.00000	38,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		850.00000	770,000	20.76	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		944.00000	864,000	21.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		29.00000	32,000	21.48	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		897.00000	817,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		32.00000	35,000	21.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,429.00000	1,346,000	24.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		14.00000	14,000	24.92	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,675.00000	1,592,000	26.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		10.00000	10,000	26.65	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,379.00000	1,297,000	24.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		14.00000	15,000	24.58	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.02290	7.93880		16.69	12,756,411.00	1,590	56,280.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		754.00000	826,000	15.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		65.00000	53,000	15.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		713.00000	784,000	15.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		74.00000	61,000	15.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		795.00000	868,000	15.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		56.00000	45,000	15.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		274.00000	304,000	17.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		435.00000	381,000	17.14	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		18.00000	15,000	16.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,207.00000	1,288,000	16.69	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		176.00000	194,000	18.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		737.00000	671,000	18.96	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		152.00000	166,000	19.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		863.00000	793,000	19.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		138.00000	150,000	20.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		949.00000	877,000	20.13	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		973.00000	1,051,000	15.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		34.00000	28,000	15.93	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		562.00000	625,000	15.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		123.00000	102,000	15.27	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		307.00000	342,000	16.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		368.00000	319,000	16.69	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		244.00000	271,000	17.59	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		505.00000	448,000	17.59	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		415.00000	463,000	15.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		226.00000	190,000	15.79	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,036.00000	963,000	20.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		125.00000	136,000	20.59	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		441.00000	492,000	15.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		202.00000	169,000	15.61	0.00	0	10,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.12750	8.04300		17.42	0.00	0	7,256.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		936.00000	1,008,000	15.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		93.00000	81,000	15.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		895.00000	966,000	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		102.00000	89,000	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		978.00000	1,051,000	15.56	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		85.00000	74,000	15.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		114.00000	98,000	15.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		857.00000	925,000	15.30	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,258.00000	1,188,000	21.08	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		201.00000	215,000	21.08	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		504.00000	546,000	16.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		361.00000	319,000	16.63	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		286.00000	309,000	19.26	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		843.00000	782,000	19.26	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,345.00000	1,274,000	21.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		188.00000	201,000	21.43	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,005.00000	939,000	20.01	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		248.00000	266,000	20.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.23070	8.14500		17.99	0.00	0	5,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		737.00000	793,000	16.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		292.00000	262,000	16.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		710.00000	764,000	16.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		315.00000	283,000	16.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		765.00000	823,000	16.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		270.00000	242,000	16.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		454.00000	413,000	17.22	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		599.00000	644,000	17.22	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,258.00000	1,193,000	20.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		303.00000	324,000	20.82	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.32720	8.24010		18.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		743.00000	793,000	16.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		453.00000	416,000	16.97	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		723.00000	771,000	17.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		483.00000	444,000	17.15	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		765.00000	816,000	16.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		425.00000	389,000	16.79	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,262.00000	1,202,000	20.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		402.00000	429,000	20.43	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		684.00000	730,000	17.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		544.00000	503,000	17.51	0.00	0	180.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future			8.55620	8.47040		18.22	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		680.00000	715,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,188.00000	1,137,000	19.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		667.00000	701,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,225.00000	1,173,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		694.00000	729,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,152.00000	1,101,000	18.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.11340	9.03010		18.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,333.00000	1,379,000	17.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		803.00000	766,000	17.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,316.00000	1,361,000	17.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		836.00000	798,000	17.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,350.00000	1,397,000	17.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		770.00000	734,000	17.46	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		514.00000	491,000	16.41	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,544.00000	1,604,000	16.41	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.18750	10.10420		20.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,912.00000	1,970,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,008.00000	983,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,890.00000	1,948,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,036.00000	1,011,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,934.00000	1,989,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		980.00000	952,000	18.69	0.00	0	0.00
\$ / R M/On	19/03/2012		Foreign Exchange Future			7.91810	7.83520		15.53	3,167,240.00	400	409.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		35,131.00000	41,295,000	14.93	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		6,611.00000	4,485,000	14.93	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		31,671.00000	37,454,000	15.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		8,151.00000	5,644,000	15.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		38,802.00000	45,320,000	14.85	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		5,282.00000	3,510,000	14.85	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		44,613.00000	37,690,000	17.49	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		8,133.00000	9,500,000	17.49	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.02290	7.93880		16.69	3,209,160.00	400	488.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		20,675.00000	22,845,000	18.26	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		61,795.00000	55,555,000	18.26	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		19,594.00000	21,609,000	18.49	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		65,714.00000	59,319,000	18.49	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		21,841.00000	24,165,000	18.04	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		57,961.00000	51,875,000	18.04	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.40410	12.30780		13.42	4,601,921.10	371	10,590.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		884.00000	974,000	14.77	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		26.00000	20,000	14.77	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		836.00000	926,000	14.43	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		28.00000	22,000	14.43	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		931.00000	1,022,000	15.11	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		23.00000	18,000	15.11	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		789.00000	878,000	14.09	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put		31.00000	24,000	14.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		494.00000	560,000	12.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		86.00000	56,000	12.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,319.00000	1,413,000	17.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		11.00000	9,000	17.50	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		570.00000	642,000	12.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		62.00000	38,000	12.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		255.00000	295,000	13.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		247.00000	191,000	13.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		979.00000	1,071,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		21.00000	17,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,417.00000	1,511,000	17.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		9.00000	7,000	17.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		651.00000	735,000	13.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		43.00000	31,000	13.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,221.00000	1,315,000	17.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		13.00000	11,000	17.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		425.00000	484,000	12.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		117.00000	80,000	12.73	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		459.00000	521,000	12.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		101.00000	67,000	12.65	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		166.00000	188,000	13.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		408.00000	334,000	13.97	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		640.00000	556,000	15.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		98.00000	110,000	15.06	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,264.00000	1,170,000	16.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		22.00000	24,000	16.41	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.55720	12.45980		14.73	0.00	0	2,875.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		795.00000	860,000	13.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		185.00000	153,000	13.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		762.00000	823,000	13.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		202.00000	166,000	13.71	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		830.00000	897,000	13.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		170.00000	140,000	13.72	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.70950	12.61210		15.54	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		379.00000	399,000	17.09	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,217.00000	1,140,000	17.09	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		369.00000	388,000	17.20	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,257.00000	1,179,000	17.20	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		391.00000	411,000	16.98	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,179.00000	1,102,000	16.98	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10370	0.10200		14.77	0.00	0	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,204.00000	1,374,000	18.09	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		4.00000	4,000	18.09	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		327.00000	453,000	14.77	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		127.00000	83,000	14.77	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,200.00000	2,370,000	23.83	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	23.83	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10520	0.10350		15.98	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		288.00000	343,000	17.86	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	18/06/2012	Foreign Exchange Future	0.11	Put		738.00000	623,000	17.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		121.00000	143,000	20.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,571.00000	1,423,000	20.61	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		735.00000	860,000	16.01	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		185.00000	140,000	16.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.37890	10.29570		12.24	6,279,234.50	605	21,751.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		302.00000	356,000	12.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		106.00000	77,000	12.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		271.00000	321,000	12.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		125.00000	92,000	12.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		336.00000	393,000	12.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		90.00000	64,000	12.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,249.00000	1,331,000	16.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		3.00000	2,000	16.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		215.00000	256,000	12.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		169.00000	127,000	12.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		529.00000	603,000	12.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		33.00000	24,000	12.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,298.00000	1,381,000	16.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		2.00000	2,000	16.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		446.00000	514,000	12.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		50.00000	35,000	12.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		98.00000	114,000	13.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		402.00000	335,000	13.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		71.00000	81,000	14.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		525.00000	452,000	14.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		190.00000	227,000	12.25	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		194.00000	148,000	12.25	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		36.00000	40,000	16.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		840.00000	761,000	16.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		16.00000	19,000	18.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,220.00000	1,140,000	18.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		53.00000	58,000	14.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		657.00000	579,000	14.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		8.00000	11,000	18.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,462.00000	1,382,000	18.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		48.00000	53,000	15.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		702.00000	624,000	15.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		760.00000	840,000	13.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		14.00000	11,000	13.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		26.00000	28,000	17.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,030.00000	949,000	17.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		64.00000	72,000	14.36	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		568.00000	493,000	14.36	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		748.00000	669,000	15.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		44.00000	48,000	15.45	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,316.00000	1,236,000	18.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		12.00000	15,000	18.28	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		371.00000	432,000	12.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		75.00000	53,000	12.32	0.00	0	3,400.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.52130	10.43610		13.85	105,213.00	10	24,649.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		378.00000	417,000	13.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		342.00000	296,000	13.65	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		357.00000	393,000	13.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		371.00000	322,000	13.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		401.00000	442,000	13.55	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		315.00000	271,000	13.55	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.66560	10.57900		14.53	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		440.00000	479,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		587.00000	539,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		419.00000	457,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		616.00000	567,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		462.00000	503,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		559.00000	513,000	15.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.07870	10.98700		14.64	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		717.00000	753,000	15.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,223.00000	1,167,000	15.38	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		703.00000	738,000	15.46	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,259.00000	1,202,000	15.46	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		732.00000	767,000	15.30	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,188.00000	1,131,000	15.30	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			419.59400	420.31200			0.00	0	0.00
AL7T	On	03/05/2012	Index Future			425.47800	426.20800			0.00	0	16.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/08/2012	Index Future			431.92600	432.69400			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			382.07300	382.64400			0.00	0	236.00
ALBI	On	03/05/2012	Index Future			387.43100	388.01200			0.00	0	808.00
ALBI	On	02/08/2012	Index Future			393.30200	393.91600			0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry			7.95510	7.87180		16.21	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		165.00000	191,000	17.05	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		393.00000	336,000	17.05	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		152.00000	176,000	17.32	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		430.00000	371,000	17.32	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		179.00000	207,000	16.77	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		357.00000	302,000	16.77	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.31370	8.29170		12.10	0.00	0	23,081.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,044.00000	1,066,000	16.78	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		2.00000	2,000	16.78	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		994.00000	1,016,000	16.43	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		2.00000	2,000	16.43	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,094.00000	1,116,000	17.13	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		2.00000	2,000	17.13	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		896.00000	917,000	15.72	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		4.00000	3,000	15.72	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,343.00000	1,364,000	18.88	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	0,000	18.88	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		558.00000	577,000	13.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		16.00000	13,000	13.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		846.00000	868,000	15.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		4.00000	4,000	15.37	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,293.00000	1,315,000	18.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	1,000	18.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,092.00000	2,114,000	21.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		422.00000	438,000	12.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		30.00000	24,000	12.51	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.34610	8.32330		13.08	0.00	0	8,993.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		723.00000	741,000	12.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		50.00000	45,000	12.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		681.00000	699,000	12.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		58.00000	53,000	12.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		765.00000	784,000	12.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		42.00000	38,000	12.96	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.38330	8.35990		13.68	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		426.00000	435,000	13.55	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		303.00000	288,000	13.55	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		401.00000	410,000	13.61	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		328.00000	313,000	13.61	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		451.00000	462,000	13.49	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		278.00000	265,000	13.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.40920	9.37950		16.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,395.00000	2,418,000	16.02	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		316.00000	309,000	16.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,353.00000	2,376,000	15.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		324.00000	317,000	15.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,437.00000	2,461,000	16.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		308.00000	302,000	16.13	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.86660	7.82130		11.40	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		309.00000	346,000	11.66	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		38.00000	29,000	11.66	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		270.00000	305,000	11.61	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		49.00000	38,000	11.61	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		350.00000	389,000	11.70	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		29.00000	22,000	11.70	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.95410	7.90820		11.32	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		146.00000	157,000	12.20	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		388.00000	353,000	12.20	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		134.00000	144,000	12.42	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		426.00000	390,000	12.42	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		159.00000	172,000	11.98	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		351.00000	318,000	11.98	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.14490	0.12880			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.13110	0.15510			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.80000	0.00000			0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	29/02/2012			0.07520	0.06880			0.00	0	12,500.00
CF CAN	On	31/01/2012			0.00010	0.02060			0.00	0	19,481.00
CF CAN	On	29/02/2012			0.06060	0.09760			0.00	0	12,987.00
CHF / R	On	19/03/2012			8.62610	8.53160		14.70	0.00	0	25.00
CHF / R	On	19/03/2012	8.60	Call		162.00000	198,000	14.70	0.00	0	0.00
CHF / R	On	19/03/2012	8.60	Put		230.00000	172,000	14.70	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Call		145.00000	177,000	14.92	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Put		263.00000	201,000	14.92	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Call		182.00000	224,000	14.65	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Put		200.00000	148,000	14.65	0.00	0	0.00
CHF / R	On	18/06/2012			8.75440	8.65810		16.15	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Call		220.00000	235,000	17.38	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Put		662.00000	581,000	17.38	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Call		208.00000	222,000	17.56	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Put		700.00000	618,000	17.56	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Call		232.00000	249,000	17.21	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Put		624.00000	545,000	17.21	0.00	0	0.00
CRD1	On	02/02/2012			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			382.97300	383.49600			0.00	0	181.00
GOVI	On	02/02/2012	GOVI	369.00	Call		144,960.00000	139,730,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		144,860.00000	139,630,000		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		145,060.00000	139,830,000		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			388.34300	388.87600			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		68,760.00000	63,430,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		68,660.00000	63,330,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		68,860.00000	63,530,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			394.22800	394.79300			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		47,930.00000	42,280,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		47,830.00000	42,180,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		48,030.00000	42,380,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/02/2012	Index Future			168.26300	168.15400			0.00	0	113.00
IGOV	On	03/05/2012	Index Future			170.62200	170.51300			0.00	0	401.00
IGOV	On	02/08/2012	Index Future			173.20800	173.10800			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			456.27800	455.65300			0.00	0	88.00
ILBI	On	03/05/2012	Index Future			463.56800	462.93300			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.31400	472.68300			0.00	0	64.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.63000	5.62000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.70000	5.69000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.80000	5.79000			0.00	0	940.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.92000	5.91000			0.00	0	790.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.09000	6.09000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.31000	6.32000			0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.51000	6.52000			0.00	0	1,000.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future			6.45930	6.43710		10.90	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Call		198.00000	216,000	11.37	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Put		45.00000	40,000	11.37	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Call		191.00000	208,000	11.34	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Put		48.00000	42,000	11.34	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.27	Call		206.00000	224,000	11.40	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.27	Put		43.00000	38,000	11.40	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future			6.50910	6.48670		12.87	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Call		310.00000	327,000	12.98	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Put		123.00000	118,000	12.98	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Call		279.00000	295,000	12.95	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Put		142.00000	136,000	12.95	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Call		342.00000	360,000	13.01	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Put		105.00000	101,000	13.01	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			376.58500	377.38400			0.00	0	0.00
PULA / On		19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA / On		19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA / On		19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00
PULA / On		19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00
PULA / On		19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00
PULA / On		19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00
PULA / On		19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future			6.46500	6.44500		3.17	552,579,620.58	4,329	6,019.00
R157	On	02/02/2012	Bond Future	8.50	Call		7,125.00000	7,053,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		7,292.00000	7,220,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,958.00000	6,886,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		446.00000	346,000	3.13	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		69.00000	41,000	3.13	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		1,616.00000	1,688,000	3.02	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		0.00000	0,000	3.02	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,154.00000	2,082,000	3.21	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		0.00000	0,000	3.21	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		724.00000	779,000	3.07	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		19.00000	2,000	3.07	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		194.00000	172,000	3.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		212.00000	118,000	3.11	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		753.00000	668,000	3.15	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		18.00000	5,000	3.15	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,681.00000	2,609,000	3.23	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		0.00000	0,000	3.23	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.53500	6.51400		3.29	589,858,044.10	4,810	8,446.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,642.00000	5,572,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		3.00000	4,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,799.00000	5,728,000	3.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.30	Put		3.00000	2,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,485.00000	5,415,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		4.00000	4,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,328.00000	1,364,000	3.19	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		440.00000	406,000	3.19	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		795.00000	748,000	3.24	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		842.00000	865,000	3.24	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		1,280.00000	1,222,000	3.29	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		493.00000	505,000	3.29	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.56900	6.54300		3.91	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,622.00000	4,545,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		212.00000	216,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,752.00000	4,675,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		195.00000	198,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,492.00000	4,416,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		230.00000	235,000	4.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.60400	6.57000		4.06	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,405.00000	2,336,000	4.16	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,187.00000	1,215,000	4.16	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,498.00000	2,429,000	4.18	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,140.00000	1,167,000	4.18	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,313.00000	2,245,000	4.14	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,236.00000	1,265,000	4.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.61500	6.57600			0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		448.00000	347,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.75	Put		0.00000	0,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		576.00000	476,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		0.00000	0,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		320.00000	219,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		0.00000	0,000		0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
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			8.17400	8.13500		12.24	0.00	0	24,199.00
R186	On	02/02/2012	Bond Future	9.00	Call		8,026.00000	7,647,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	12.58	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		8,466.00000	8,086,000	12.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	12.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,584.00000	7,204,000	12.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	12.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		3,853.00000	4,219,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		13.00000	0,000	11.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		14,667.00000	15,046,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	11.56	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		1,588.00000	1,766,000	11.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		261.00000	60,000	11.90	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	12.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		37,875.00000	37,496,000	12.92	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	02/02/2012	Bond Future	98.00	Call		109,649.00000	109,270,000	12.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	12.92	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.25200	8.21100		12.23	0.00	0	15,099.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,958.00000	7,603,000	12.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		741.00000	777,000	12.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,322.00000	7,963,000	12.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		669.00000	701,000	12.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,598.00000	7,247,000	12.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		819.00000	859,000	12.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,788.00000	5,001,000	11.84	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,759.00000	1,581,000	11.84	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,102.00000	3,253,000	12.03	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,997.00000	2,756,000	12.03	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		4,615.00000	4,319,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,896.00000	1,991,000	12.23	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,892.00000	6,550,000	12.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		997.00000	1,047,000	12.50	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.31700	8.27500		14.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,300.00000	7,006,000	14.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,954.00000	3,054,000	14.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,597.00000	7,298,000	14.37	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,807.00000	2,902,000	14.37	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,007.00000	6,718,000	14.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,107.00000	3,212,000	14.25	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.38300	8.33700		14.34	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	01/11/2012	Bond Future	8.75	Call		8,150.00000	7,857,000	14.62	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,423.00000	4,554,000	14.62	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		8,426.00000	8,129,000	14.68	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,260.00000	4,386,000	14.68	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,877.00000	7,588,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,592.00000	4,727,000	14.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.44500	8.39700			0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		928.00000	494,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		1,375.00000	941,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		479.00000	45,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		0.00000	0,000		0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.92356	218.93838			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		938.00000	924,000		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		888.00000	874,000		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		988.00000	974,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.68653	215.70300			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		703.00000	687,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Call		653.00000	637,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Call		753.00000	737,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			248.63336	248.63449			0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Call		11,634.00000	11,633,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		11,584.00000	11,583,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		11,684.00000	11,683,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future			252.11959	252.12251			0.00	0	965.00
R197	On	03/05/2012	Bond Future	251.00	Call		1,123.00000	1,120,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		1,073.00000	1,070,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		1,173.00000	1,170,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00

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			6.02300	6.00300		2.55	11,688,027.84	108	3,074.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,892.00000	5,837,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		6,018.00000	5,964,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,765.00000	5,711,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	2.64	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.05900	6.03700		2.64	81,537,919.64	743	685.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,160.00000	4,105,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		2.00000	2,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,277.00000	4,223,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1.00000	2,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,042.00000	3,987,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		3.00000	3,000	2.85	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.04900	6.02100		3.18	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,410.00000	3,349,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		129.00000	131,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,507.00000	3,446,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		117.00000	120,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,313.00000	3,252,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		141.00000	143,000	3.44	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.02200	5.98400		3.30	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,869.00000	1,813,000	3.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		825.00000	846,000	3.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,939.00000	1,883,000	3.41	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	01/11/2012	Bond Future	6.55	Put		795.00000	816,000	3.41	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,800.00000	1,746,000	3.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		857.00000	880,000	3.37	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.93600	5.89100			0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		640.00000	560,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		0.00000	0,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		729.00000	649,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		0.00000	0,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		551.00000	471,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		0.00000	0,000		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			186.96660	186.96660			74,786,640.00	400	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,967.00000	9,967,000		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		9,917.00000	9,917,000		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		10,017.00000	10,017,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.58824	189.58972			0.00	0	36,343.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		410.00000	412,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		460.00000	462,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		360.00000	362,000		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			7.14500	7.12100		5.78	0.00	0	3,569.00
R203	On	02/02/2012	Bond Future	8.75	Call		7,321.00000	7,208,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		7,536.00000	7,423,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		7,106.00000	6,993,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	0,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		871.00000	932,000	5.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		64.00000	12,000	5.68	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		168.00000	119,000	5.76	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		538.00000	377,000	5.76	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,103.00000	967,000	5.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		34.00000	11,000	5.82	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,807.00000	3,695,000	6.01	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	6.01	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.22900	7.20300		5.90	0.00	0	1,404.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,718.00000	6,600,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		30.00000	29,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,920.00000	6,803,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		25.00000	25,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,515.00000	6,398,000	6.38	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	8.70	Put		35.00000	35,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,767.00000	1,821,000	5.74	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		848.00000	785,000	5.74	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,384.00000	1,426,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		1,145.00000	1,070,000	5.79	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,901.00000	1,808,000	5.88	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		796.00000	820,000	5.88	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		3,028.00000	2,921,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		382.00000	392,000	6.04	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.29100	7.26300		6.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,683.00000	5,572,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		514.00000	523,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,850.00000	5,738,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		478.00000	487,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,514.00000	5,403,000	7.30	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		547.00000	557,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.35800	7.32400		6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,491.00000	3,392,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,754.00000	1,795,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,622.00000	3,521,000	7.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,684.00000	1,723,000	7.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,362.00000	3,264,000	6.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,827.00000	1,869,000	6.94	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.41800	7.38100			0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		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
R203	On	07/02/2013	Bond Future	6.50	Put		3,516.00000	3,661,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		0.00000	0,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,313.00000	3,457,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		0.00000	0,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,720.00000	3,865,000		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			7.43500	7.41100		7.21	0.00	0	3,450.00
R204	On	02/02/2012	Bond Future	9.00	Call		8,171.00000	8,041,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		8,415.00000	8,285,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,927.00000	7,797,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		965.00000	1,025,000	7.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		89.00000	19,000	7.00	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		3,128.00000	2,998,000	7.31	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	7.31	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		665.00000	478,000	7.10	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		185.00000	127,000	7.10	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.52000	7.49500		7.30	0.00	0	1,702.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,424.00000	6,294,000	7.84	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		114.00000	115,000	7.84	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,651.00000	6,520,000	7.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.80	Put		100.00000	100,000	7.84	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,198.00000	6,067,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		130.00000	130,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,198.00000	3,278,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		569.00000	518,000	7.00	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,325.00000	2,219,000	7.30	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		1,002.00000	1,027,000	7.30	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.58900	7.56100		8.44	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,507.00000	5,382,000	8.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		896.00000	913,000	8.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,694.00000	5,568,000	8.93	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		845.00000	860,000	8.93	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,321.00000	5,198,000	8.87	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		949.00000	968,000	8.87	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.65800	7.62500		8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,072.00000	3,958,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,264.00000	2,310,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,223.00000	4,108,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,176.00000	2,222,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,929.00000	3,817,000	8.49	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,359.00000	2,408,000	8.49	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.72100	7.68600			0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		1,459.00000	1,295,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		1,689.00000	1,525,000		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	07/02/2013	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		1,228.00000	1,064,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		0.00000	0,000		0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.89300	5.86300		1.61	31,010,748.00	300	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,840.00000	3,784,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		1.00000	0,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,927.00000	3,872,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,752.00000	3,697,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	1.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.93200	5.89700		1.69	62,890,884.00	600	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,543.00000	2,486,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		1.00000	1,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,621.00000	2,564,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		1.00000	1,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,465.00000	2,409,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		1.00000	2,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.89600	5.85000		2.02	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,995.00000	1,936,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		86.00000	90,000	2.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.30	Call		2,055.00000	1,995,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		78.00000	82,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,935.00000	1,877,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		93.00000	98,000	2.15	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.81000	5.74100		2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		918.00000	869,000	2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		620.00000	650,000	2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		953.00000	904,000	2.10	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		598.00000	628,000	2.10	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		884.00000	837,000	2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		643.00000	676,000	2.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.57300	5.48300			0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		464.00000	383,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		0.00000	0,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		509.00000	428,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		0.00000	0,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		420.00000	339,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		0.00000	0,000		0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.68000	7.64100		7.43	97,930,150.00	1,000	19,901.00
R207	On	02/02/2012	Bond Future	9.00	Call		7,482.00000	7,257,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,744.00000	7,518,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.90	0.00	0	0.00

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	8.95	Call		7,220.00000	6,995,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		1,713.00000	1,927,000	7.23	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		11.00000	0,000	7.23	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		345.00000	357,000	7.38	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		397.00000	184,000	7.38	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,244.00000	995,000	7.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		44.00000	20,000	7.48	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		4,816.00000	4,591,000	7.78	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	7.78	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.76700	7.72600		8.48	49,552,511.37	499	23,794.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,774.00000	5,555,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		225.00000	236,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,010.00000	5,789,000	8.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		201.00000	210,000	8.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,540.00000	5,322,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		253.00000	265,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,594.00000	2,719,000	8.23	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		1,027.00000	922,000	8.23	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,928.00000	2,027,000	8.32	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,500.00000	1,369,000	8.32	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,591.00000	2,419,000	8.48	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,066.00000	1,124,000	8.48	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,759.00000	3,562,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		599.00000	632,000	8.65	0.00	0	2,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			7.83900	7.79600		9.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,007.00000	5,809,000	10.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		968.00000	1,005,000	10.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,208.00000	6,008,000	10.33	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		914.00000	949,000	10.33	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,808.00000	5,612,000	10.25	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,025.00000	1,064,000	10.25	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.90800	7.86000		9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,568.00000	4,396,000	10.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,526.00000	2,609,000	10.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,729.00000	4,555,000	10.15	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,430.00000	2,510,000	10.15	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,408.00000	4,239,000	10.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,625.00000	2,710,000	10.07	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.97400	7.92300			0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		1,662.00000	1,400,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		1,913.00000	1,651,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		1,410.00000	1,148,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		0.00000	0,000		0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future			7.72400	7.69500		7.83	0.00	0	9,283.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,702.00000	7,521,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		7,980.00000	7,800,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		7,422.00000	7,241,000	8.34	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	8.34	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		1,562.00000	1,723,000	7.53	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		20.00000	1,000	7.53	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		362.00000	348,000	7.66	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		393.00000	199,000	7.66	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,307.00000	1,101,000	7.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		41.00000	15,000	7.77	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		5,140.00000	4,959,000	8.13	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	8.13	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			7.80200	7.77200		9.35	59,051,819.68	628	8,877.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,231.00000	7,051,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		130.00000	132,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,488.00000	7,307,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		113.00000	114,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,973.00000	6,793,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		147.00000	150,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,736.00000	2,828,000	9.09	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		1,065.00000	975,000	9.09	0.00	0	3,000.00

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	7.70	Put		2,014.00000	2,084,000	9.19	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,575.00000	1,463,000	9.19	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,759.00000	2,614,000	9.38	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,089.00000	1,126,000	9.38	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		4,028.00000	3,865,000	9.57	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		597.00000	616,000	9.57	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.86600	7.83400		10.72	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,349.00000	6,185,000	11.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,107.00000	1,133,000	11.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,564.00000	6,398,000	11.44	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,047.00000	1,070,000	11.44	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,136.00000	5,973,000	11.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,171.00000	1,197,000	11.35	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.93100	7.89500		10.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,649.00000	4,504,000	10.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,622.00000	2,685,000	10.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,825.00000	4,678,000	11.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,516.00000	2,578,000	11.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,482.00000	4,340,000	10.94	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,737.00000	2,803,000	10.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.99200	7.95400			0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		259.00000	45,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		539.00000	325,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		23.00000	237,000		0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.59400	8.56000		16.61	0.00	0	1,534.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,500.00000	3,211,000	16.83	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		11.00000	1,000	16.83	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,875.00000	3,591,000	16.87	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5.00000	0,000	16.87	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,126.00000	2,830,000	16.79	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		20.00000	3,000	16.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.66200	8.62600		16.59	37,313,904.96	488	1,844.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,337.00000	4,101,000	16.83	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,393.00000	1,448,000	16.83	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,598.00000	4,357,000	16.88	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,274.00000	1,324,000	16.88	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,082.00000	3,852,000	16.78	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,521.00000	1,582,000	16.78	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.72000	8.68300		19.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,728.00000	6,496,000	19.40	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,383.00000	2,447,000	19.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.30	Call		6,976.00000	6,740,000	19.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,267.00000	2,327,000	19.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,483.00000	6,254,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,505.00000	2,572,000	19.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.77800	8.73900		19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		6,159.00000	5,949,000	19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,130.00000	4,229,000	19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,381.00000	6,168,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		3,974.00000	4,069,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,949.00000	5,743,000	19.41	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,302.00000	4,405,000	19.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.83500	8.79500			0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		1,583.00000	1,270,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		1,961.00000	1,648,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		1,202.00000	889,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/02/2012	Bond Future			139.88522	139.88522			0.00	0	20.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,885.00000	8,885,000		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		8,835.00000	8,835,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		8,935.00000	8,935,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future			140.08916	140.09007			0.00	0	735.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,090.00000	1,089,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		1,040.00000	1,039,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		1,140.00000	1,139,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			116.65466	116.65922			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,159.00000	6,155,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		6,109.00000	6,105,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		6,209.00000	6,205,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.29039	118.29582			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		96.00000	90,000		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	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Call		46.00000	40,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		146.00000	140,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			114.48222	114.28264			0.00	0	10.00
R212	On	02/02/2012	Bond Future	108.50	Call		5,783.00000	5,982,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		5,733.00000	5,932,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		5,833.00000	6,032,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future			116.08759	115.88598			0.00	0	2,427.00
R212	On	03/05/2012	Bond Future	115.30	Call		586.00000	788,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		536.00000	738,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		636.00000	838,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.57900	8.54500		14.93	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,670.00000	3,380,000	15.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		9.00000	1,000	15.13	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	02/02/2012	Bond Future	9.05	Call		4,053.00000	3,767,000	15.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		4.00000	0,000	15.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,287.00000	2,990,000	15.09	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		17.00000	2,000	15.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.65200	8.61700		14.91	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,834.00000	5,579,000	15.35	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		875.00000	906,000	15.35	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		6,126.00000	5,868,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		794.00000	822,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,545.00000	5,294,000	15.31	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		961.00000	997,000	15.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.71500	8.67800		17.11	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,852.00000	6,618,000	17.45	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,408.00000	2,473,000	17.45	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		7,106.00000	6,868,000	17.52	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,290.00000	2,351,000	17.52	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,600.00000	6,369,000	17.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,531.00000	2,598,000	17.38	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.78000	8.74100		17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,228.00000	6,018,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,198.00000	4,298,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,454.00000	6,241,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,040.00000	4,138,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		6,015.00000	5,809,000	17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,371.00000	4,476,000	17.46	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	07/02/2013	Bond Future			8.84500	8.80500			0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		1,514.00000	1,200,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		1,896.00000	1,582,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		1,130.00000	816,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future			1.24910	1.23520		15.92	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.20	Call		488.00000	590,000	15.55	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.20	Put		136.00000	99,000	15.55	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.25	Call		228.00000	286,000	15.92	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.25	Put		376.00000	295,000	15.92	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.15	Call		885.00000	1,013,000	15.56	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.15	Put		33.00000	22,000	15.56	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future			1.26550	1.25130		16.54	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,139.00000	1,257,000	15.77	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.15	Put		126.00000	102,000	15.77	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.20	Call		783.00000	882,000	15.95	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.20	Put		270.00000	227,000	15.95	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.10	Call		1,577.00000	1,707,000	16.97	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.10	Put		64.00000	52,000	16.97	0.00	0	0.00
Total for Derivatives :							1,784,303,218.27	30,666	1,217,067.00

i-Bonds

1BG4A1 On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2 On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			142,100,000.00	1,421,000	15,004,000.00
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	85,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			38,400,000,000.00	4,800,000	2,400,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	6,988,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	6,935,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000				0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,829,000.00
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		128,000,000,000.00		1,280,000	14,191,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,482,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000		61,600,000,000,000.00	616,000,000	184,000,000.00	
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	4,281,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	47,000.00
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			100,000,000.00	1,000	13,192,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN217On 11/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN218On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On 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
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			100,000,000.00	1,000	2,318,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	1,200,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
DENG2	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/02/2012			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
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	30/09/2012	Spot Bond			100.00000	100.00000			0.00	0	550,000,000.00
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			300,000,000.00	3,000	78,043,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	143,285,000.00
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			20,000,000,000.00	200,000	16,401,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ159	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
EQ167	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168	On	30/04/2012			100.00000	100.00000			0.00	0	33,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			16,000,000,000.00	160,000	46,150,000.00
ES18	On	20/04/2018			9.25000	9.25000			105,006,000,000.00	11,352,000	290,648,000.00
ES23	On	25/01/2023			10.00000	10.00000			0.00	0	434,130,000.00
ES26	On	02/04/2026			7.85000	7.85000			47,162,800,000.00	6,008,000	18,395,000.00
ES33	On	15/09/2033			7.50000	7.50000			180,045,000,000.00	24,006,000	152,990,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			400,000,000.00	4,000	5,125,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			300,000,000,000.00	3,000,000	1,500,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			420,000,000,000.00	4,200,000	2,100,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			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
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	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
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,755,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	254,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			2,400,000.00	24	8.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000		86,200,000,000,000.00		862,000,000	440,000,000.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	1,000,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16 On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			300,000,000.00	3,000	27,871,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			100,000,000.00	1,000	18,603,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,064,000.00
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
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000		2,500,000,000,000.00		500,000,000	500,000,000.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000		5,500,000,000,000.00	55,000,000	55,000,000.00	
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	117,000.00
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		11,200,000,000,000.00	112,000,000	112,000,000	44,656,000.00
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
IV07	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
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			400,000,000,000.00	4,000,000	4,000,000.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000		500,000,000,000.00		5,000,000	5,000,000.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000		940,000,000,000.00	940,000,000,000.00	9,400,000	4,700,000.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000		26,000,000,000.00	26,000,000,000.00	260,000	260,000.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000		6,000,000,000.00	6,000,000,000.00	60,000	60,000.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		5,000,000,000.00		50,000	16,028,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,990,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,807,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			400,000,000.00	4,000	8,803,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			100,000,000.00	1,000	6,274,000.00
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	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			156,300,000,000.00	1,563,000	9,960,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN5	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6,100,000,000.00	61,000	4,014,000.00
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 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
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	228,289,966.00
NRA01	On	30/04/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	115,500,000.00
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		100,000,000.00		1,000	381,000.00
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	4,000,000.00
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
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	1,000,000,000.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5,500,000,000.00	55,000	31,329,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013	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
PR2D1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.46000	6.44000		104,839,701,785,840.00	16,229,056,004		15,073,578,768.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.17000	8.13000		83,180,033,899,000.00	10,181,154,700		10,494,253,092.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			218.76020	218.74214		1,531,321,400,000.00		7,000,000	590,201,155.00
R197	On	07/12/2023	Spot Bond			2.18000	2.18000		34,103,920,000.00		15,644,000	417,307,308.00
R201	On	21/12/2014	Spot Bond			6.02000	6.00000		3,336,886,000,000.00		554,300,000	2,754,098,000.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		225,128,600,000.00		97,882,000	2,030,626,000.00
R203	On	15/09/2017	Spot Bond			7.14000	7.11500		24,744,926,640,000.00		3,465,676,000	7,250,588,300.00
R204	On	21/12/2018	Spot Bond			7.43000	7.40500		24,984,222,020,000.00		3,362,614,000	4,771,259,716.00
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			5.89000	5.86000		8,766,381,500,000.00		1,488,350,000	4,112,034,000.00
R207	On	15/01/2020	Spot Bond			7.67500	7.63500		43,213,699,321,525.00		5,630,449,423	10,348,622,000.00
R208	On	31/03/2021	Spot Bond			7.72000	7.69000		44,145,409,123,680.00		5,718,317,244	8,179,084,308.00
R209	On	31/03/2036	Spot Bond			8.59000	8.55500		28,634,601,790,000.00		3,333,481,000	8,917,912,600.00
R210	On	31/03/2028	Spot Bond			2.33000	2.33000		576,684,320,000.00		247,504,000	1,344,697,000.00
R211	On	31/01/2017	Spot Bond			0.90000	0.90000		2,857,500,000.00		3,175,000	152,483,000.00
R212	On	31/01/2022	Spot Bond			2.08000	2.10000		1,083,056,000,000.00		520,700,000	1,216,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	28/02/2031	Spot Bond			8.57500	8.54000			18,417,556,500,000.00	2,147,820,000	1,923,029,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			14,480,349,000,000.00	2,227,746,000	3,580,520,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RCSC0	On	09/03/2012	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
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RPP05	On	21/01/2013			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
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	26,800,000.00
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
SBK15	On	23/01/2022			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015			100.00000	100.00000			5,182,400,000.00	51,824	17,316,912.00
SBK8	On	10/04/2013			100.00000	100.00000			60,600,000,000.00	606,000	2,467,000.00
SBK9	On	10/04/2018			100.00000	100.00000			200,000,000.00	2,000	6,689,000.00
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			161,000,000.00	1,610,000	10,000,000.00
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			100,000,000.00	1,000	339,000.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016			100.00000	100.00000			200,000,000.00	2,000	2,924,000.00
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	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			6,800,000,000.00	68,000	8,534,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000		3,000,000,000,000.00	30,000,000	15,000,000.00	
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			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	500,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	80,000.00
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
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	3,407,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			1,356,800,000,000.00	13,568,000	1,013,010,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			22,009,300,000,000.00	220,093,000	884,502,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			47,200,000,000,000.00	472,000,000	239,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	151,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,200,100,000,000.00	12,001,000	14,315,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			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
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
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		6,600,100,000,000.00		66,001,000	69,281,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	130,868,000.00
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	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
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 :							659,350,017,920,045.00	58,319,860,219	92,994,173,133.00
Grand Total:							659,351,802,223,263.00	58,319,890,885	92,995,390,200.00