

Daily MTM Report

Daily summary for: 21/12/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/03/2012	Foreign Exchange Future			8.36000	8.33720		21.54	162,016,800.00	19,380	235,478.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,316.00000	1,337,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		15.00000	13,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,268.00000	1,289,000	20.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		17.00000	15,000	20.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,364.00000	1,386,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		13.00000	12,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,351.00000	1,372,000	20.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		14.00000	12,000	20.44	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,208.00000	1,228,000	19.97	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		21.00000	18,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,114.00000	1,134,000	19.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		27.00000	24,000	19.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,545.00000	1,567,000	21.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		8.00000	7,000	21.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,161.00000	1,181,000	19.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		24.00000	21,000	19.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,594.00000	1,616,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		7.00000	6,000	21.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		845.00000	862,000	18.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		58.00000	52,000	18.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		552.00000	562,000	19.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		165.00000	152,000	19.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		976.00000	995,000	19.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		39.00000	35,000	19.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		375.00000	380,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		338.00000	320,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,643.00000	1,665,000	21.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		6.00000	5,000	21.40	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		355.00000	359,000	21.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		368.00000	349,000	21.54	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,496.00000	1,518,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		9.00000	8,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		522.00000	532,000	19.91	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		185.00000	172,000	19.91	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,255.00000	1,276,000	20.13	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		18.00000	16,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,692.00000	1,715,000	21.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		5.00000	5,000	21.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		931.00000	949,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		44.00000	39,000	19.02	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		419.00000	426,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		282.00000	266,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		618.00000	630,000	19.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		131.00000	120,000	19.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,303.00000	1,324,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		16.00000	14,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,742.00000	1,764,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		5.00000	4,000	22.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		653.00000	666,000	19.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		116.00000	106,000	19.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		495.00000	504,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		208.00000	194,000	20.15	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		584.00000	596,000	19.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		147.00000	136,000	19.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		443.00000	450,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		256.00000	240,000	20.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		1,021.00000	1,041,000	19.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		34.00000	31,000	19.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,067.00000	1,087,000	19.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		30.00000	27,000	19.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,447.00000	1,469,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		10.00000	9,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		726.00000	741,000	19.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		89.00000	81,000	19.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		468.00000	476,000	20.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		231.00000	216,000	20.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		887.00000	904,000	18.86	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		50.00000	44,000	18.86	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,941.00000	1,963,000	23.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		4.00000	3,000	23.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,189.00000	2,212,000	25.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		2.00000	2,000	25.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		804.00000	821,000	19.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		67.00000	61,000	19.04	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		396.00000	402,000	21.08	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		309.00000	292,000	21.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,140.00000	2,162,000	24.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		3.00000	2,000	24.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,399.00000	1,421,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		12.00000	11,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		689.00000	703,000	19.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		102.00000	93,000	19.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		336.00000	340,000	21.79	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		399.00000	380,000	21.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,891.00000	1,913,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		4.00000	3,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		765.00000	780,000	19.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		78.00000	70,000	19.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,792.00000	1,814,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		5.00000	4,000	22.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,841.00000	1,864,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		4.00000	4,000	22.73	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,990.00000	2,013,000	23.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		3.00000	3,000	23.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,239.00000	2,262,000	25.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		2.00000	2,000	25.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		318.00000	322,000	22.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		431.00000	412,000	22.04	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		301.00000	304,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		464.00000	444,000	22.29	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		218.00000	220,000	23.80	0.00	0	4,853.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		681.00000	660,000	23.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		841.00000	819,000	24.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		178.00000	179,000	24.84	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		270.00000	273,000	22.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		533.00000	513,000	22.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		256.00000	258,000	23.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		569.00000	548,000	23.04	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		643.00000	622,000	23.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		230.00000	232,000	23.54	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		606.00000	584,000	23.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		243.00000	244,000	23.29	0.00	0	366.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.46450	8.44240		22.59	1,828,332.00	216	27,118.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,268.00000	1,288,000	19.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		76.00000	74,000	19.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,225.00000	1,246,000	19.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		83.00000	82,000	19.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,311.00000	1,332,000	19.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		69.00000	68,000	19.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		677.00000	692,000	21.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		335.00000	328,000	21.08	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		26.00000	26,000	20.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,718.00000	1,740,000	20.25	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		511.00000	523,000	22.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		569.00000	559,000	22.77	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		459.00000	470,000	23.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		667.00000	656,000	23.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		428.00000	439,000	23.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		736.00000	725,000	23.67	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.56150	8.53900		22.81	5,136,900.00	600	6,456.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,445.00000	1,463,000	19.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		106.00000	102,000	19.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,405.00000	1,423,000	19.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		116.00000	112,000	19.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,486.00000	1,504,000	19.36	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		97.00000	93,000	19.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		126.00000	122,000	19.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,365.00000	1,383,000	19.47	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,059.00000	1,041,000	24.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		498.00000	502,000	24.45	0.00	0	360.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		954.00000	966,000	20.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		315.00000	305,000	20.41	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		650.00000	657,000	22.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		711.00000	696,000	22.96	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,134.00000	1,116,000	24.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		473.00000	477,000	24.75	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		844.00000	828,000	23.56	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		583.00000	589,000	23.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.65760	8.63430		23.30	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,225.00000	1,239,000	20.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		291.00000	281,000	20.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,193.00000	1,207,000	20.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		309.00000	299,000	20.24	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,257.00000	1,271,000	20.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		273.00000	263,000	20.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		423.00000	411,000	21.01	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		1,057.00000	1,069,000	21.01	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,115.00000	1,097,000	24.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		649.00000	655,000	24.48	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.75650	8.73300		23.50	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,229.00000	1,243,000	20.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		446.00000	437,000	20.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,205.00000	1,218,000	21.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		472.00000	462,000	21.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,254.00000	1,268,000	20.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		421.00000	412,000	20.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,159.00000	1,143,000	24.30	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		792.00000	799,000	24.30	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,158.00000	1,171,000	21.42	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		525.00000	515,000	21.42	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			9.03920	9.01540		23.86	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		1,215.00000	1,226,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,178.00000	1,165,000	23.74	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		1,197.00000	1,208,000	23.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,210.00000	1,197,000	23.82	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,232.00000	1,244,000	23.65	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,145.00000	1,133,000	23.65	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.68730	9.66290		24.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		2,063.00000	2,081,000	22.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		900.00000	894,000	22.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		2,044.00000	2,062,000	22.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		931.00000	925,000	22.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		2,081.00000	2,100,000	22.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		868.00000	863,000	22.52	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		611.00000	607,000	21.15	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,274.00000	2,294,000	21.15	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.57390	10.54950		25.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,599.00000	2,619,000	23.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,250.00000	1,245,000	23.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,581.00000	2,601,000	23.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,282.00000	1,277,000	23.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,617.00000	2,638,000	23.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,218.00000	1,214,000	23.68	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.36000	8.33720		21.54	0.00	0	731.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			84,507.00000	86,207,000	18.95	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			5,787.00000	5,207,000	18.95	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			80,447.00000	82,077,000	19.04	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			6,727.00000	6,077,000	19.04	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			88,666.00000	90,431,000	18.86	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			4,946.00000	4,431,000	18.86	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			28,182.00000	26,581,000	20.84	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			41,902.00000	42,581,000	20.84	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.46450	8.44240		22.59	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			56,738.00000	58,066,000	22.16	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			47,498.00000	46,616,000	22.16	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			54,803.00000	56,091,000	22.38	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			50,563.00000	49,641,000	22.38	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			58,755.00000	60,124,000	21.94	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			44,515.00000	43,674,000	21.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			13.10300	13.05110		17.43	4,232,269.00	323	10,452.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,634.00000	1,680,000	17.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		33.00000	27,000	17.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,586.00000	1,632,000	17.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		35.00000	29,000	17.26	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,682.00000	1,729,000	17.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		31.00000	26,000	17.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,537.00000	1,583,000	17.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		36.00000	30,000	17.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,215.00000	1,254,000	15.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		64.00000	51,000	15.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		2,072.00000	2,120,000	19.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		21.00000	17,000	19.72	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,302.00000	1,343,000	15.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		51.00000	40,000	15.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		893.00000	921,000	15.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		142.00000	118,000	15.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,731.00000	1,777,000	18.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		30.00000	24,000	18.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		2,170.00000	2,218,000	20.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		19.00000	15,000	20.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,394.00000	1,439,000	16.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		43.00000	36,000	16.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,974.00000	2,022,000	19.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		23.00000	19,000	19.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		1,130.00000	1,167,000	15.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		79.00000	64,000	15.80	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		1,172.00000	1,210,000	15.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		71.00000	57,000	15.79	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		723.00000	742,000	16.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		222.00000	189,000	16.10	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		356.00000	315,000	16.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		557.00000	568,000	16.83	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		798.00000	748,000	18.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		299.00000	301,000	18.77	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			13.25420	13.20340		19.64	0.00	0	2,985.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,526.00000	1,556,000	17.54	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		173.00000	152,000	17.54	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,485.00000	1,514,000	17.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		182.00000	160,000	17.44	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,568.00000	1,599,000	17.65	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		165.00000	145,000	17.65	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.39250	13.34170		21.08	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		923.00000	947,000	21.16	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,031.00000	1,005,000	21.16	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		905.00000	928,000	21.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,063.00000	1,036,000	21.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		942.00000	965,000	21.08	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,000.00000	973,000	21.08	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10760	0.10740		22.68	0.00	0	4,421.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,752.00000	1,771,000	19.24	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		12.00000	11,000	19.24	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		884.00000	896,000	19.98	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		144.00000	136,000	19.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,744.00000	2,763,000	25.22	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		4.00000	3,000	25.22	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10910	0.10900		23.28	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		740.00000	748,000	22.78	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		640.00000	638,000	22.78	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		431.00000	437,000	25.35	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,331.00000	1,327,000	25.35	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,298.00000	1,308,000	20.59	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		198.00000	198,000	20.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.91410	10.94570		16.87	6,537,545.90	599	23,004.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		920.00000	890,000	16.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		74.00000	76,000	16.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		879.00000	849,000	16.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		83.00000	85,000	16.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		962.00000	933,000	16.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		66.00000	69,000	16.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,907.00000	1,875,000	19.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		11.00000	11,000	19.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		799.00000	768,000	16.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		103.00000	104,000	16.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		1,184.00000	1,153,000	16.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		38.00000	39,000	16.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,956.00000	1,924,000	20.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		10.00000	10,000	20.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		1,093.00000	1,063,000	16.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		47.00000	49,000	16.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		556.00000	527,000	16.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		210.00000	213,000	16.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		471.00000	443,000	16.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		275.00000	279,000	16.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		760.00000	729,000	16.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		114.00000	115,000	16.12	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		318.00000	294,000	17.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		472.00000	480,000	17.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		206.00000	188,000	18.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		760.00000	774,000	18.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		397.00000	369,000	16.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		351.00000	355,000	16.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		160.00000	145,000	19.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		964.00000	981,000	19.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		374.00000	349,000	17.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		378.00000	385,000	17.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,421.00000	1,389,000	17.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		25.00000	25,000	17.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		255.00000	235,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		609.00000	621,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		445.00000	417,000	16.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		299.00000	303,000	16.72	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		408.00000	416,000	17.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		354.00000	330,000	17.21	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		840.00000	855,000	19.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		186.00000	169,000	19.29	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			11.06230	11.09270		18.68	22,124.60	2	14,011.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		947.00000	919,000	17.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		254.00000	257,000	17.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		914.00000	887,000	17.42	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		271.00000	275,000	17.42	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		981.00000	953,000	17.40	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		238.00000	241,000	17.40	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			11.20180	11.23160		19.29	0.00	0	200.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		999.00000	942,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		493.00000	466,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		970.00000	913,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		514.00000	487,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		1,028.00000	972,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		472.00000	446,000	18.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.66220	11.68640		20.00	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		1,402.00000	1,363,000	19.71	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,209.00000	1,194,000	19.71	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		1,384.00000	1,346,000	19.80	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,241.00000	1,227,000	19.80	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		1,421.00000	1,381,000	19.61	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,178.00000	1,162,000	19.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/02/2012	Index Future			411.37000	408.91100			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			417.29900	414.80800			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			374.30100	372.41900			0.00	0	1,038.00
ALBI	On	03/05/2012	Index Future			379.69600	377.78900			0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future			8.33490	8.32010		19.20	7,092,999.90	851	41,435.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Call		1,101.00000	1,113,000	20.20	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.25	Put		31.00000	28,000	20.20	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Call		1,055.00000	1,067,000	20.01	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.30	Put		35.00000	32,000	20.01	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Call		1,147.00000	1,160,000	20.39	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.20	Put		27.00000	25,000	20.39	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Call		963.00000	975,000	19.62	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.40	Put		43.00000	40,000	19.62	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Call		1,385.00000	1,399,000	21.36	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.95	Put		15.00000	14,000	21.36	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Call		672.00000	682,000	19.19	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.75	Put		102.00000	97,000	19.19	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.45	Call		918.00000	930,000	19.42	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.45	Put		48.00000	45,000	19.42	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.00	Call		1,337.00000	1,351,000	21.17	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.00	Put		17.00000	16,000	21.17	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.20	Call		2,123.00000	2,138,000	25.27	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	6.20	Put		3.00000	3,000	25.27	0.00	0	0.00
AU\$ / ROn		19/03/2012	Foreign Exchange Future	7.90	Call		562.00000	570,000	19.07	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		142.00000	135,000	19.07	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.37180	8.35930		19.77	5,023,080.00	600	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		878.00000	887,000	19.36	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		169.00000	165,000	19.36	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		842.00000	851,000	19.36	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		183.00000	179,000	19.36	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		914.00000	924,000	19.37	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		155.00000	152,000	19.37	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.40820	8.39750		20.17	0.00	0	2,098.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		655.00000	661,000	19.98	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		494.00000	489,000	19.98	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		631.00000	637,000	20.04	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		520.00000	515,000	20.04	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		679.00000	685,000	19.93	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		468.00000	463,000	19.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.41110	9.37780		17.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,458.00000	2,480,000	17.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		380.00000	369,000	17.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,418.00000	2,439,000	16.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		390.00000	378,000	16.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,499.00000	2,520,000	17.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		371.00000	359,000	17.13	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.10450	8.09860		14.87	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		601.00000	601,000	14.37	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		52.00000	47,000	14.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		560.00000	559,000	14.34	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		61.00000	55,000	14.34	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		643.00000	643,000	14.40	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		44.00000	39,000	14.40	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.19370	8.18870		15.80	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		377.00000	381,000	15.69	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		338.00000	337,000	15.69	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		355.00000	359,000	15.80	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		366.00000	365,000	15.80	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		400.00000	404,000	15.58	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		311.00000	310,000	15.58	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.43510	0.42410			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.07130	0.07630			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.16650	0.15780			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.12890	0.12300			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.02960	0.03460			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.05470	0.06000			0.00	0	12,987.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.96120	9.00600		19.09	268,836.00	30	253.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		571.00000	521,000	17.78	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		165.00000	160,000	17.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		541.00000	492,000	17.97	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		185.00000	181,000	17.97	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		602.00000	552,000	17.59	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		146.00000	141,000	17.59	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				9.09630	9.14160		21.99	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		566.00000	558,000	21.99	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		524.00000	562,000	21.99	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		547.00000	539,000	22.15	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		555.00000	593,000	22.15	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		586.00000	577,000	21.81	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		494.00000	531,000	21.81	0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	02/02/2012	GOVI				375.64700	373.82800			0.00	0	184.00
GOVI On	02/02/2012	GOVI		369.00	Call		48,280.00000	66,470,000		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		48,180.00000	66,370,000		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		48,380.00000	66,570,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			381.06100	379.21900			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		27,810.00000	9,390,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		27,910.00000	9,490,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		27,710.00000	9,290,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			167.50100	167.65200			0.00	0	508.00
IGOV	On	03/05/2012	Index Future			169.91600	170.07000			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			454.72400	455.04500			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.58500	5.58000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/01/2012	Jibar Tradeable Future				5.58000	5.59000			0.00	0	101.00
JIBAR FOn	15/02/2012	Jibar Tradeable Future				5.57000	5.58000			0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				5.55000	5.57000			0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future				5.54000	5.55000			0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future				5.54000	5.55000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.54000	5.56000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.62000	5.65000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.75000	5.82000			0.00	0	990.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				6.00000	6.08000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.27000	6.36000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.56000	6.63000			0.00	0	1,500.00
JN02	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.38160	6.39710		14.37	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		243.00000	230,000	14.21	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		130.00000	132,000	14.21	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		237.00000	225,000	14.22	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		134.00000	137,000	14.22	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		248.00000	236,000	14.19	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Put		125.00000	128,000	14.19	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.42490	6.44200		17.30	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		384.00000	372,000	17.16	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		242.00000	247,000	17.16	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call		359.00000	347,000	17.23	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put		267.00000	272,000	17.23	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call		411.00000	399,000	17.09	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		219.00000	224,000	17.09	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			366.74300	364.55500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call			1.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put			0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call			0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put			9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call			11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put			0.00000	0,000		0.00	0	0.00
R157 On	02/02/2012	Bond Future				6.82800	6.93800		4.09	0.00	0	12,560.00
R157 On	02/02/2012	Bond Future	8.50	Call			5,367.00000	5,756,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.50	Put			1.00000	0,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Call			5,533.00000	5,923,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.55	Put			0.00000	1,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Call			5,200.00000	5,589,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	8.45	Put			1.00000	0,000	4.21	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Call			217.00000	308,000	4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put			1,599.00000	1,300,000	4.00	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put			3,391.00000	3,013,000	3.88	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Call			16.00000	27,000	3.88	0.00	0	130.00
R157 On	02/02/2012	Bond Future	7.05	Call			928.00000	1,167,000	4.10	0.00	0	0.00
R157 On	02/02/2012	Bond Future	7.05	Put			533.00000	382,000	4.10	0.00	0	130.00
R157 On	02/02/2012	Bond Future	6.25	Put			2,525.00000	2,169,000	3.93	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call			61.00000	95,000	3.93	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put			1,889.00000	1,568,000	3.98	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.45	Call			148.00000	216,000	3.98	0.00	0	1,320.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.65	Call		308.00000	426,000	4.02	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,332.00000	1,060,000	4.02	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,269.00000	1,549,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		347.00000	237,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.91700	7.03700		4.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,116.00000	4,465,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		212.00000	166,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,254.00000	4,606,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		193.00000	150,000	4.70	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		3,977.00000	4,323,000	4.69	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		231.00000	182,000	4.69	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.98800	7.11900		4.55	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,440.00000	3,731,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		799.00000	691,000	4.78	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,551.00000	3,846,000	4.80	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		762.00000	658,000	4.80	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,330.00000	3,618,000	4.77	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		837.00000	726,000	4.77	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.06900	7.21400		4.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,696.00000	1,886,000	4.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,296.00000	2,080,000	4.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,763.00000	1,958,000	4.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		2,223.00000	2,011,000	4.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,631.00000	1,817,000	4.50	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,372.00000	2,152,000	4.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On		15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.58100	8.66700		15.21	0.00	0	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,233.00000	4,779,000	15.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		1,238.00000	991,000	15.38	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,542.00000	5,107,000	15.41	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		1,107.00000	880,000	15.41	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,934.00000	4,460,000	15.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		1,381.00000	1,115,000	15.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		9,069.00000	8,333,000	14.53	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		198.00000	255,000	14.53	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,699.00000	18,907,000	14.53	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		2.00000	2,000	14.53	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,828.00000	6,153,000	14.70	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		470.00000	588,000	14.70	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		32,844.00000	33,637,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,619.00000	105,411,000	15.89	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.89	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.66700	8.75600		15.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,588.00000	6,062,000	15.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,425.00000	3,095,000	15.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Call		5,845.00000	6,332,000	15.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		3,246.00000	2,929,000	15.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,337.00000	5,799,000	15.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,612.00000	3,270,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.74700	8.83900		15.39	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,117.00000	5,523,000	15.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,906.00000	5,496,000	15.24	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,332.00000	5,749,000	15.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,677.00000	5,278,000	15.27	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,907.00000	5,303,000	15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		6,142.00000	5,723,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.82700	8.92300		15.32	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,882.00000	6,290,000	15.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,393.00000	6,966,000	15.18	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,088.00000	6,505,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		7,159.00000	6,741,000	15.21	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,679.00000	6,079,000	15.15	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,632.00000	7,197,000	15.15	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.90127	218.92146			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	218.00	Call		921.00000	901,000		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		871.00000	851,000		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		971.00000	951,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			247.12443	247.52637			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		10,526.00000	10,124,000		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		10,476.00000	10,074,000		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		10,576.00000	10,174,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.33100	6.44000		3.44	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,713.00000	5,006,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,840.00000	5,132,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,586.00000	4,879,000	3.53	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.38400	6.50400		3.60	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,139.00000	3,403,000	3.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		136.00000	105,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,244.00000	3,510,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		122.00000	93,000	3.80	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,033.00000	3,295,000	3.79	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		148.00000	115,000	3.79	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.41200	6.54500		3.72	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,603.00000	2,827,000	3.91	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		500.00000	426,000	3.91	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,687.00000	2,914,000	3.92	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		475.00000	405,000	3.92	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,520.00000	2,741,000	3.90	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		525.00000	449,000	3.90	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.43500	6.58600		3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,431.00000	1,582,000	3.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,604.00000	1,451,000	3.79	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,482.00000	1,636,000	3.80	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,554.00000	1,405,000	3.80	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,381.00000	1,528,000	3.78	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,654.00000	1,498,000	3.78	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			186.20210	186.15694			0.00	0	35,872.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,157.00000	9,202,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Call		9,107.00000	9,152,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		9,207.00000	9,252,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.46700	7.57600		6.94	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,233.00000	5,724,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		23.00000	13,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,443.00000	5,935,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		18.00000	9,000	7.27	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,023.00000	5,512,000	7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		28.00000	16,000	7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		3,067.00000	2,632,000	6.67	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		149.00000	215,000	6.67	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		2,105.00000	1,734,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		364.00000	494,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		570.00000	750,000	6.80	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,612.00000	1,291,000	6.80	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,087.00000	2,469,000	7.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		391.00000	272,000	7.00	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.56100	7.67600		7.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,028.00000	5,453,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		443.00000	362,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,200.00000	5,630,000	7.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Put		408.00000	331,000	7.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,855.00000	5,275,000	7.82	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		478.00000	391,000	7.82	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.64300	7.76500		7.49	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,321.00000	4,681,000	7.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,289.00000	1,134,000	7.74	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,465.00000	4,831,000	7.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,230.00000	1,082,000	7.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,179.00000	4,533,000	7.72	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,349.00000	1,189,000	7.72	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.73300	7.86200		7.36	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,570.00000	2,826,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		3,021.00000	2,757,000	7.29	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,669.00000	2,932,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,918.00000	2,662,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,473.00000	2,723,000	7.28	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		3,126.00000	2,856,000	7.28	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.75500	7.86300		9.02	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,809.00000	6,359,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		49.00000	29,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,044.00000	6,597,000	9.43	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		40.00000	23,000	9.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		5,574.00000	6,121,000	9.41	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		58.00000	36,000	9.41	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		3,523.00000	3,042,000	8.71	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		236.00000	325,000	8.71	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,657.00000	2,002,000	9.02	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		940.00000	716,000	9.02	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		518.00000	679,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		2,448.00000	2,040,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.84800	7.96100		9.22	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,814.00000	5,250,000	9.62	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		906.00000	766,000	9.62	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		4,998.00000	5,442,000	9.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		848.00000	717,000	9.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,632.00000	5,061,000	9.59	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		966.00000	819,000	9.59	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.93400	8.05200		9.24	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,147.00000	4,515,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,980.00000	1,767,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,301.00000	4,676,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,896.00000	1,690,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		3,996.00000	4,357,000	9.36	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		2,068.00000	1,848,000	9.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future			8.02200	8.14700		9.14	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,115.00000	3,405,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,813.00000	3,510,000	9.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	8.05	Call		3,231.00000	3,527,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,691.00000	3,394,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,003.00000	3,286,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,940.00000	3,630,000	9.03	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			6.10100	6.21100		2.21	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,201.00000	3,402,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,289.00000	3,490,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,114.00000	3,315,000	2.23	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.23	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.14800	6.27500		2.36	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,010.00000	2,194,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		75.00000	56,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,080.00000	2,266,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		67.00000	50,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,940.00000	2,123,000	2.44	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		83.00000	63,000	2.44	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.15100	6.30100		2.51	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,627.00000	1,780,000	2.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.25	Put		338.00000	285,000	2.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,679.00000	1,834,000	2.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		323.00000	272,000	2.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,577.00000	1,728,000	2.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		355.00000	301,000	2.59	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.12500	6.30900		2.59	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		814.00000	910,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,168.00000	1,053,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		841.00000	939,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,138.00000	1,025,000	2.54	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		786.00000	881,000	2.53	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,197.00000	1,082,000	2.53	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.99500	8.10700		9.19	769,069.84	8	46,112.00
R207	On	02/02/2012	Bond Future	9.00	Call		4,910.00000	5,506,000	9.55	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		78.00000	45,000	9.55	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,157.00000	5,759,000	9.57	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		64.00000	37,000	9.57	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,664.00000	5,254,000	9.53	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		94.00000	56,000	9.53	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,447.00000	3,868,000	8.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		94.00000	144,000	8.75	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,916.00000	2,421,000	8.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		318.00000	451,000	8.90	0.00	0	640.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	7.85	Call		611.00000	823,000	9.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		2,061.00000	1,645,000	9.00	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,595.00000	3,086,000	9.31	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		429.00000	292,000	9.31	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.08900	8.20600		10.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,251.00000	4,692,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,354.00000	1,157,000	10.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,431.00000	4,881,000	11.02	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,273.00000	1,085,000	11.02	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,073.00000	4,505,000	10.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,438.00000	1,232,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.17600	8.29800		10.77	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,525.00000	4,935,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		2,179.00000	1,944,000	10.96	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,690.00000	5,107,000	11.00	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		2,090.00000	1,861,000	11.00	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,363.00000	4,766,000	10.92	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,273.00000	2,030,000	10.92	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.26100	8.39000		10.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,464.00000	3,792,000	10.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		4,184.00000	3,849,000	10.63	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,589.00000	3,924,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		4,051.00000	3,723,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,342.00000	3,662,000	10.61	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,321.00000	3,978,000	10.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.02000	8.12700		9.49	0.00	0	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,129.00000	5,745,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		70.00000	40,000	9.89	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,394.00000	6,015,000	9.92	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		56.00000	32,000	9.92	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,864.00000	5,475,000	9.86	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		85.00000	50,000	9.86	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,296.00000	3,711,000	9.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		112.00000	172,000	9.05	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,937.00000	2,429,000	9.18	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		325.00000	463,000	9.18	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		648.00000	874,000	9.29	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		2,025.00000	1,605,000	9.29	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,864.00000	3,387,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		367.00000	244,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.10400	8.21500		11.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,462.00000	5,961,000	12.28	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		1,005.00000	850,000	12.28	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,671.00000	6,178,000	12.31	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		939.00000	793,000	12.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Call		5,256.00000	5,746,000	12.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		1,074.00000	911,000	12.25	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.18000	8.29500		11.85	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,899.00000	5,320,000	12.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,343.00000	2,103,000	12.07	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,078.00000	5,506,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,247.00000	2,014,000	12.12	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,724.00000	5,136,000	12.03	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,444.00000	2,196,000	12.03	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.25800	8.37900		11.80	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,617.00000	3,954,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,340.00000	3,999,000	11.69	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,753.00000	4,097,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		4,195.00000	3,861,000	11.71	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,485.00000	3,814,000	11.67	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,490.00000	4,141,000	11.67	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.93500	9.01600		20.28	0.00	0	2,936.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,029.00000	2,333,000	20.05	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		2,151.00000	1,834,000	20.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	9.05	Call		2,220.00000	2,543,000	20.10	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,962.00000	1,663,000	20.10	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,847.00000	2,133,000	20.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		2,353.00000	2,017,000	20.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.00900	9.09100		20.76	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,326.00000	3,628,000	20.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,015.00000	3,697,000	20.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,506.00000	3,818,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,815.00000	3,507,000	20.59	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,152.00000	3,443,000	20.51	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,224.00000	3,895,000	20.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.07700	9.16200		20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,086.00000	5,434,000	20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,438.00000	4,151,000	20.52	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,284.00000	5,639,000	20.59	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,272.00000	3,992,000	20.59	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,900.00000	5,240,000	20.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,619.00000	4,324,000	20.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.14600	9.23300		20.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,618.00000	4,928,000	20.06	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,357.00000	6,025,000	20.06	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,786.00000	5,103,000	20.10	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		6,146.00000	5,821,000	20.10	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,453.00000	4,755,000	20.02	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,573.00000	6,234,000	20.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			139.90059	139.86674			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,867.00000	8,901,000		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		8,817.00000	8,851,000		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		8,917.00000	8,951,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			116.74627	116.74095			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,241.00000	6,246,000		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		6,191.00000	6,196,000		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		6,291.00000	6,296,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future			113.11251	113.08675			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,587.00000	4,613,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		4,537.00000	4,563,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		4,637.00000	4,663,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.95500	9.04200		18.38	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,976.00000	2,300,000	18.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		2,302.00000	1,949,000	18.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,166.00000	2,509,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,104.00000	1,770,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,796.00000	2,100,000	18.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,513.00000	2,139,000	18.13	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.03500	9.12400		18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,231.00000	4,611,000	18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,279.00000	2,976,000	18.81	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,435.00000	4,827,000	18.85	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		3,110.00000	2,819,000	18.85	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,032.00000	4,402,000	18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,456.00000	3,143,000	18.77	0.00	0	0.00
R213	On	02/08/2012	Bond Future			9.10900	9.20000		18.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,054.00000	5,424,000	18.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.25	Put		4,680.00000	4,362,000	18.59	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,254.00000	5,632,000	18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,508.00000	4,198,000	18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,867.00000	5,228,000	18.56	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,867.00000	4,540,000	18.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.18600	9.28000		18.51	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,571.00000	4,901,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,685.00000	6,314,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,740.00000	5,077,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,470.00000	6,107,000	18.21	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,407.00000	4,729,000	18.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,907.00000	6,529,000	18.15	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.31730	1.31220		21.52	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,254.00000	1,291,000	20.22	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		132.00000	118,000	20.22	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		895.00000	925,000	20.59	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		273.00000	252,000	20.59	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		1,674.00000	1,719,000	19.84	0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		52.00000	46,000	19.84	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future			1.33230	1.32750		22.31	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Call		1,926.00000	1,971,000	20.77	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Put		151.00000	148,000	20.77	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Call		1,547.00000	1,588,000	21.12	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Put		272.00000	265,000	21.12	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Call		2,350.00000	2,396,000	20.42	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Put		75.00000	73,000	20.42	0.00	0	0.00
Total for Derivatives :							192,927,957.24	22,609	1,135,747.00

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA385L	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA386L	On	22/12/2011	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	15,300,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		164,600,000,000.00		1,646,000	14,623,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB309L	On	03/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000		196,200,000,000.00		1,962,000	25,981,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000		222,000,000,000.00		2,220,000	740,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	12,400,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	700,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014			100.00000	100.00000			138,800,000,000.00	1,388,000	694,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			70,800,000,000.00	708,000	7,018,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			51,800,000,000.00	518,000	26,939,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL107On	28/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			7,500,000,000,000.00	75,000,000	75,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
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		72,800,000,000,000.00		728,000,000	728,000,000.00
AHF1B	On	21/11/2014			100.00000	100.00000		3,520,000,000,000.00		35,200,000	35,200,000.00
AHF1C	On	21/11/2014			100.00000	100.00000		3,680,000,000,000.00		36,800,000	36,800,000.00
AIR01	On	15/03/2019			100.00000	100.00000		77,200,000,000.00		772,000	8,758,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		37,400,000,000.00		374,000	34,179,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			76,800,000,000.00	768,000	384,000.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA0	On	30/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA05	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA07	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA0A	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA0B	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP54L	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
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
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		3,010,000,000,000.00		30,100,000	15,050,000.00
BG22A	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
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		88,600,000,000.00		886,000	3,509,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,500,000.00
BSR06	On	23/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			40,800,000,000.00	408,000	4,184,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			47,200,000,000.00	472,000	13,422,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On	24/08/2016			100.00000	100.00000			70,000,000,000,000.00	700,000,000	300,000,000.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000		600,000,000.00	6,000,000.00	6,000,000	3,000,000.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN88	On	28/04/2028	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
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
CLNF06	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
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			28,200,000,000.00	282,000	2,227,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			171,200,000,000.00	1,712,000	77,949,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			41,000,000,000.00	410,000	123,197,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,169,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			260,000,000,000.00	2,600,000	1,300,000.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013			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			0.00	0	55,407,000.00
ES18	On	20/04/2018			9.25000	9.25000		7,400,000,000.00		800,000	249,800,000.00
ES23	On	25/01/2023			10.00000	10.00000			0.00	0	169,114,000.00
ES26	On	02/04/2026			7.85000	7.85000		44,431,000,000.00		5,660,000	190,230,000.00
ES33	On	15/09/2033			7.50000	7.50000		36,885,000,000.00		4,918,000	412,355,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
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		102,400,000,000.00		1,024,000	4,512,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	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
FRC01	On	08/01/2012			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		543,472,600,000.00		5,434,726	170,780.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC45	On	31/12/2011			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017			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
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		8,257,052,600,000.00		82,570,526	41,285,263.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		11,000,000,000,000.00		110,000,000	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000		234,000,000,000.00		2,340,000	780,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			12,042,800,000,000.00	120,428,000	61,702,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			73,400,000,000.00	734,000	15,510,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18	On	14/04/2018			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	3.00
GPT11	On	29/01/2012			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	19/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		634,000,000,000.00		6,340,000	2,780,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		140,400,000,000.00		1,404,000	28,653,000.00
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		37,800,000,000.00		378,000	17,195,000.00
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	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND202	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND203	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2012	Spot Bond			100.00000	100.00000		1,500,000,000,000.00	15,000,000,000.00	15,000,000	15,000,000.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012	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
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000		14,800,000,000.00		148,000	74,000.00
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		99,200,000,000.00		992,000	29,148,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	19,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000		100,000,000,000.00		1,000,000	1,000,000.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000		234,000,000,000.00		2,340,000	780,000.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000		399,000,000,000.00		3,990,000	1,330,000.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		12,000,000,000,000.00	120,000,000	60,000,000.00	
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000		198,000,000,000.00	1,980,000	660,000.00	
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000		176,800,000,000.00		1,768,000	2,413,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000		48,800,000,000.00		488,000	3,821,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	1,000,000.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000		234,000,000,000.00		2,340,000	780,000.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	5,000,000.00
NBK11E	On	27/10/2014			100.00000	100.00000		300,000,000,000.00		3,000,000	1,000,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		136,200,000,000.00		1,362,000	8,419,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		64,800,000,000.00		648,000	6,304,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		234,000,000,000.00		2,340,000	780,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,900,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		170,000,000,000.00		1,700,000	9,580,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000		14,000,000,000,000.00	140,000,000	35,000,000.00	
NED7	On	08/02/2012			100.00000	100.00000		0.00	0	3,000,000.00	
NED8	On	08/02/2014			100.00000	100.00000		94,600,000,000.00	946,000	4,228,000.00	
NED9	On	06/07/2017			100.00000	100.00000		0.00	0	0.00	
NEDH1	On	20/11/2018			100.00000	100.00000		0.00	0	0.00	

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		142,400,000,000.00		1,424,000	31,224,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	128,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/10/2022			100.00000	100.00000			67,200,000,000.00	672,000	12,336,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	9,300,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			546,000,000,000.00	5,460,000	780,000.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			150,000,000,000.00	1,500,000	28,778,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000		2,400,000,000,000.00		24,000,000	6,000,000.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.78000	6.88000		61,935,263,455,800.00	9,134,994,610	11,859,335,300.00	
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			8.54000	8.62000		20,997,037,427,520.00	2,458,669,488	8,304,344,921.00	
R187P On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189 On	31/03/2013	Spot Bond			217.55596	217.41265			0.00	0	887,883,000.00
R197 On	07/12/2023	Spot Bond			2.22000	2.20000		7,645,680,000.00	3,444,000	495,992,000.00	
R201 On	21/12/2014	Spot Bond			6.30000	6.40000		1,620,527,441,400.00	257,226,578	2,827,064,000.00	
R202 On	07/12/2033	Spot Bond			2.31000	2.31000		14,309,022,420.00	6,194,382	1,161,516,750.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.42000	7.52000			21,270,114,702,760.00	2,866,592,278	5,351,373,000.00
R204	On	21/12/2018	Spot Bond			7.71000	7.81000			8,788,098,181,920.00	1,139,831,152	5,698,720,844.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.07000	6.17000			19,114,456,319,520.00	3,149,004,336	7,499,740,000.00
R207	On	15/01/2020	Spot Bond			7.95000	8.05500			26,389,841,553,750.00	3,319,476,925	8,683,315,334.00
R208	On	31/03/2021	Spot Bond			7.98000	8.08000			10,386,440,859,900.00	1,301,559,005	7,985,195,455.00
R209	On	31/03/2036	Spot Bond			8.90000	8.97500			3,772,859,172,900.00	423,916,761	11,938,772,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			0.00	0	958,061,572.00
R211	On	31/01/2017	Spot Bond			0.86000	0.86000			2,177,520,000.00	2,532,000	554,240,000.00
R212	On	31/01/2022	Spot Bond			2.19000	2.19000			48,180,000,000.00	22,000,000	898,249,000.00
R213	On	28/02/2031	Spot Bond			8.91500	8.99500			10,006,196,000,000.00	1,122,400,000	1,571,181,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			3,676,400,000,000.00	565,600,000	2,814,297,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	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
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		279,000,000,000.00		2,790,000	930,000.00
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
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SA060	On	26/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			73,200,000,000.00	732,000	17,640,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			82,400,000,000.00	824,000	2,672,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			51,800,000,000.00	518,000	7,043,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			22,873,500,000.00	3,978,000	1,989,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			43,000,000,000.00	430,000	215,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			50,800,000,000.00	508,000	2,732,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			12,809,800,000,000.00	128,098,000	43,651,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN865	On	22/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN866	On	04/01/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000		600,000,000,000.00	6,000,000	3,000,000.00	
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
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SYN883	On	13/01/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SYN884	On	16/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN885	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000				0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000				0.00	0	1,000,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500				0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000				0.00	0	10,000,000.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000		18,240,000,000.00	182,400,000.00	182,400,000	30,400,000.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		57,000,000,000.00	570,000.00	570,000	3,185,000.00
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		160,600,000,000.00	1,606,000.00	1,606,000	1,006,403,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		136,400,000,000.00	1,364,000.00	1,364,000	264,082,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	174,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		171,400,000,000.00	1,714,000.00	1,714,000	24,657,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	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
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			53,000,000.00	530,000	62,265,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	129,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	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
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 :							457,047,262,037,890.00	28,477,858,767	86,848,697,222.00
Grand Total:							457,047,454,965,847.00	28,477,881,376	86,849,832,969.00