

Daily MTM Report

Daily summary for: 05/01/2012

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/03/2012	Foreign Exchange Future			8.28410	8.21540		21.37	81,084,770.80	9,788	233,340.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		1,193.00000	1,259,000	20.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		14.00000	11,000	20.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		1,145.00000	1,211,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		16.00000	13,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		1,241.00000	1,308,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		12.00000	10,000	20.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,228.00000	1,294,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		13.00000	10,000	20.76	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		1,084.00000	1,149,000	20.06	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		19.00000	15,000	20.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		989.00000	1,054,000	19.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		24.00000	20,000	19.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,423.00000	1,490,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		8.00000	6,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,036.00000	1,101,000	19.83	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		21.00000	17,000	19.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,472.00000	1,539,000	21.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		7.00000	5,000	21.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		724.00000	781,000	18.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		59.00000	47,000	18.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		447.00000	488,000	19.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		182.00000	154,000	19.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		850.00000	913,000	18.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		35.00000	29,000	18.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		286.00000	314,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		371.00000	330,000	21.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,521.00000	1,589,000	22.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		6.00000	5,000	22.14	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		269.00000	295,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		404.00000	361,000	21.89	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,374.00000	1,441,000	21.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		9.00000	7,000	21.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		420.00000	459,000	20.22	0.00	0	3,250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		205.00000	175,000	20.22	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		1,132.00000	1,197,000	20.29	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		17.00000	13,000	20.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,570.00000	1,638,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		5.00000	4,000	22.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		807.00000	867,000	18.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		42.00000	33,000	18.68	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		325.00000	357,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		310.00000	273,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		506.00000	551,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		141.00000	117,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		1,180.00000	1,246,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		15.00000	12,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,620.00000	1,687,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		5.00000	3,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		538.00000	587,000	19.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		123.00000	103,000	19.43	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		394.00000	431,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		229.00000	197,000	20.45	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		476.00000	519,000	19.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		161.00000	135,000	19.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		347.00000	380,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		282.00000	246,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		896.00000	959,000	19.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		31.00000	25,000	19.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		943.00000	1,006,000	19.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		28.00000	22,000	19.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,325.00000	1,392,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		10.00000	8,000	21.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		609.00000	661,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		94.00000	77,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		370.00000	405,000	20.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		255.00000	221,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		765.00000	823,000	18.79	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		50.00000	39,000	18.79	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,818.00000	1,886,000	23.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		3.00000	2,000	23.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		2,067.00000	2,135,000	25.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		2.00000	1,000	25.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		685.00000	740,000	19.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		70.00000	56,000	19.00	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		305.00000	335,000	21.37	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		340.00000	301,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		2,017.00000	2,086,000	25.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		2.00000	2,000	25.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,276.00000	1,343,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		11.00000	9,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		573.00000	623,000	19.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		108.00000	89,000	19.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		252.00000	277,000	22.15	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		437.00000	393,000	22.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,768.00000	1,837,000	23.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		3.00000	3,000	23.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		646.00000	700,000	19.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		81.00000	66,000	19.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,669.00000	1,737,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		4.00000	3,000	22.95	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		1,719.00000	1,787,000	23.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		4.00000	3,000	23.29	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,868.00000	1,936,000	24.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		3.00000	2,000	24.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		2,117.00000	2,185,000	26.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		2.00000	1,000	26.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		237.00000	260,000	22.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		472.00000	426,000	22.41	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		222.00000	244,000	22.66	0.00	0	4,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		507.00000	460,000	22.66	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		154.00000	170,000	24.26	0.00	0	4,853.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		739.00000	686,000	24.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		908.00000	851,000	25.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		123.00000	135,000	25.35	0.00	0	2,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		196.00000	216,000	23.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		581.00000	532,000	23.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		185.00000	203,000	23.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		620.00000	569,000	23.44	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		699.00000	646,000	23.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		164.00000	180,000	23.99	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		659.00000	607,000	23.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		174.00000	191,000	23.71	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,129.00000	1,068,000	26.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		94.00000	102,000	26.70	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,358.00000	1,295,000	28.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		73.00000	79,000	28.05	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.39160	8.32000		22.59	10,363,626.00	1,235	25,938.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		1,149.00000	1,211,000	19.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		79.00000	69,000	19.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		1,107.00000	1,169,000	19.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		87.00000	77,000	19.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		1,191.00000	1,254,000	19.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		71.00000	62,000	19.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		593.00000	630,000	21.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		373.00000	338,000	21.27	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		25.00000	21,000	19.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,595.00000	1,663,000	19.78	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		438.00000	467,000	22.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		618.00000	575,000	22.96	0.00	0	200.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		391.00000	418,000	23.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		721.00000	676,000	23.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		363.00000	388,000	23.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		793.00000	746,000	23.89	0.00	0	132.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.49500	8.42130		23.11	7,645,500.00	900	6,106.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,337.00000	1,400,000	19.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		116.00000	105,000	19.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,297.00000	1,360,000	19.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		126.00000	115,000	19.62	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,377.00000	1,440,000	19.52	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		106.00000	95,000	19.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		137.00000	125,000	19.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		1,258.00000	1,320,000	19.66	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,121.00000	1,073,000	24.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		442.00000	468,000	24.93	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		869.00000	916,000	20.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		348.00000	321,000	20.85	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		583.00000	616,000	23.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		762.00000	721,000	23.41	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,198.00000	1,149,000	25.23	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		419.00000	444,000	25.23	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		899.00000	856,000	24.02	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		520.00000	551,000	24.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.59670	8.51910		23.49	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		1,132.00000	1,186,000	20.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		313.00000	289,000	20.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		1,104.00000	1,155,000	20.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		335.00000	308,000	20.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		1,160.00000	1,218,000	20.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		291.00000	271,000	20.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		458.00000	426,000	21.33	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		977.00000	1,023,000	21.33	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,170.00000	1,123,000	24.82	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		589.00000	620,000	24.82	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.68440	8.60130		23.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		1,141.00000	1,192,000	21.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		490.00000	458,000	21.24	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		1,118.00000	1,168,000	21.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		517.00000	484,000	21.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		1,165.00000	1,217,000	21.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		464.00000	433,000	21.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,224.00000	1,177,000	24.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		725.00000	761,000	24.65	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		1,074.00000	1,122,000	21.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		573.00000	538,000	21.76	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.91220	8.81560		23.96	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		1,109.00000	1,159,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,271.00000	1,225,000	24.09	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		1,093.00000	1,142,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,305.00000	1,258,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		1,126.00000	1,177,000	24.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,238.00000	1,193,000	24.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.44790	9.31860		24.61	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,838.00000	1,918,000	22.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		1,019.00000	970,000	22.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,821.00000	1,899,000	23.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,052.00000	1,001,000	23.00	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,856.00000	1,937,000	22.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		987.00000	939,000	22.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		720.00000	677,000	21.51	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		2,039.00000	2,125,000	21.51	0.00	0	200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future			10.52200	10.44540		25.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,553.00000	2,597,000	24.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,308.00000	1,275,000	24.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,536.00000	2,579,000	24.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,341.00000	1,307,000	24.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,572.00000	2,615,000	23.99	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,277.00000	1,243,000	23.99	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				8.28410	8.21540		21.37	0.00	0	801.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			72,441.00000	78,108,000	18.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			5,901.00000	4,698,000	18.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			68,464.00000	73,982,000	19.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			6,924.00000	5,572,000	19.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			76,532.00000	82,339,000	18.79	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			4,992.00000	3,929,000	18.79	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			30,948.00000	27,261,000	21.14	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			32,488.00000	35,671,000	21.14	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				8.39160	8.32000		22.59	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			49,096.00000	52,282,000	22.37	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			52,096.00000	48,122,000	22.37	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			47,245.00000	50,399,000	22.59	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			55,245.00000	51,239,000	22.59	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			51,027.00000	54,249,000	22.15	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			49,027.00000	45,089,000	22.15	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.82430	12.83380		16.81	692,512.20	54	10,598.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		1,414.00000	1,402,000	16.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		30.00000	28,000	16.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		1,366.00000	1,354,000	16.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		32.00000	30,000	16.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		1,462.00000	1,450,000	17.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		28.00000	26,000	17.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		1,318.00000	1,308,000	16.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		34.00000	34,000	16.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		1,004.00000	991,000	15.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		70.00000	67,000	15.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,851.00000	1,840,000	19.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		17.00000	16,000	19.21	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		1,091.00000	1,079,000	16.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		57.00000	55,000	16.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		688.00000	675,000	15.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		154.00000	151,000	15.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,510.00000	1,499,000	17.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		26.00000	25,000	17.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,949.00000	1,938,000	19.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		15.00000	14,000	19.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		1,181.00000	1,169,000	16.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		47.00000	45,000	16.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,753.00000	1,742,000	18.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		19.00000	18,000	18.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		919.00000	905,000	15.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		85.00000	81,000	15.59	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		961.00000	947,000	15.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		77.00000	73,000	15.70	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		533.00000	523,000	16.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		249.00000	249,000	16.21	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		399.00000	405,000	16.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		383.00000	379,000	16.97	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		895.00000	907,000	19.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		179.00000	181,000	19.23	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.97800	12.98370		18.96	0.00	0	2,980.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		1,313.00000	1,298,000	16.95	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		179.00000	170,000	16.95	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		1,276.00000	1,262,000	17.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		192.00000	184,000	17.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		1,351.00000	1,336,000	16.88	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		167.00000	158,000	16.88	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			13.12530	13.12820		19.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		753.00000	754,000	20.45	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,075.00000	1,079,000	20.45	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		736.00000	738,000	20.55	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,108.00000	1,113,000	20.55	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		770.00000	770,000	20.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,042.00000	1,045,000	20.36	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10760	0.10720		18.16	0.00	0	4,421.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,727.00000	1,767,000	19.58	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		7.00000	7,000	19.58	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		815.00000	846,000	18.16	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		95.00000	86,000	18.16	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,722.00000	2,761,000	25.11	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		2.00000	1,000	25.11	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10920	0.10870		20.32	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		685.00000	709,000	22.23	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		615.00000	589,000	22.23	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		380.00000	394,000	24.78	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,310.00000	1,274,000	24.78	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		1,251.00000	1,289,000	20.15	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		181.00000	169,000	20.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.61240	10.65140		16.54	106,124.00	10	21,387.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		649.00000	620,000	15.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		98.00000	108,000	15.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		613.00000	584,000	15.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		112.00000	122,000	15.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		689.00000	656,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		88.00000	94,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,611.00000	1,572,000	18.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		10.00000	10,000	18.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		543.00000	516,000	16.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		142.00000	154,000	16.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		900.00000	864,000	16.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		49.00000	52,000	16.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,660.00000	1,621,000	19.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		9.00000	9,000	19.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		813.00000	779,000	16.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		62.00000	67,000	16.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		341.00000	321,000	16.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		290.00000	309,000	16.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		278.00000	264,000	17.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		377.00000	402,000	17.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		511.00000	485,000	16.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		160.00000	173,000	16.15	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		175.00000	166,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		624.00000	654,000	18.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		106.00000	102,000	20.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		955.00000	990,000	20.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		228.00000	216,000	17.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		477.00000	504,000	17.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		80.00000	77,000	21.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,179.00000	1,215,000	21.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		213.00000	202,000	17.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		512.00000	540,000	17.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		1,127.00000	1,089,000	16.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		26.00000	27,000	16.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		135.00000	129,000	19.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		784.00000	817,000	19.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		260.00000	247,000	17.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		409.00000	435,000	17.27	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		548.00000	577,000	18.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		199.00000	189,000	18.00	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,044.00000	1,079,000	20.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		95.00000	91,000	20.46	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.76390	10.79890		18.55	1,076,390.00	100	14,199.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		728.00000	706,000	17.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		329.00000	342,000	17.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		701.00000	680,000	17.87	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		352.00000	366,000	17.87	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		755.00000	733,000	17.64	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		306.00000	319,000	17.64	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.91500	10.94670		19.27	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		769.00000	785,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		548.00000	596,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		779.00000	760,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		608.00000	621,000	19.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		795.00000	775,000	18.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		524.00000	536,000	18.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.36580	11.37280		20.17	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		1,229.00000	1,225,000	20.34	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,349.00000	1,352,000	20.34	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		1,211.00000	1,207,000	20.40	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	13/12/2013	Foreign Exchange Future	11.54	Put		1,381.00000	1,384,000	20.40	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		1,247.00000	1,242,000	20.28	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,317.00000	1,319,000	20.28	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			409.22400	409.69400			0.00	0	16.00
AL7T	On	03/05/2012	Index Future			415.08000	415.55100			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			372.44100	372.87100			0.00	0	1,038.00
ALBI	On	03/05/2012	Index Future			377.77100	378.20200			0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.42840	8.42800			4,273,198.80	507	28,246.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,192.00000	1,191,000	19.74	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		14.00000	13,000	19.74	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,144.00000	1,143,000	19.47	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		16.00000	15,000	19.47	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,240.00000	1,240,000	20.01	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		12.00000	12,000	20.01	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		1,048.00000	1,047,000	18.93	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		20.00000	19,000	18.93	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,485.00000	1,485,000	21.37	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		7.00000	7,000	21.37	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		731.00000	729,000	17.93	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		53.00000	51,000	17.93	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		1,000.00000	999,000	18.65	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		22.00000	21,000	18.65	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		1,436.00000	1,435,000	21.10	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		8.00000	7,000	21.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,229.00000	2,230,000	25.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	2,000	25.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		609.00000	606,000	17.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		81.00000	78,000	17.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.46330	8.46000		18.48	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		927.00000	926,000	18.16	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		117.00000	113,000	18.16	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		888.00000	887,000	18.15	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		128.00000	124,000	18.15	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		966.00000	965,000	18.17	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		106.00000	102,000	18.17	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.50090	8.49630		18.79	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		662.00000	659,000	18.48	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		402.00000	395,000	18.48	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		636.00000	634,000	18.53	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		426.00000	420,000	18.53	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		688.00000	685,000	18.42	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		378.00000	371,000	18.42	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.48450	9.48770		17.65	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,548.00000	2,546,000	17.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		360.00000	362,000	17.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,507.00000	2,506,000	17.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		369.00000	372,000	17.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,589.00000	2,587,000	17.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		351.00000	353,000	17.35	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			8.11660	8.11220		14.59	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		593.00000	597,000	13.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		31.00000	30,000	13.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		550.00000	554,000	13.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		38.00000	37,000	13.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		637.00000	641,000	13.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		25.00000	24,000	13.92	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.20980	8.20040		15.75	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		369.00000	374,000	15.63	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		319.00000	314,000	15.63	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		347.00000	351,000	15.75	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		347.00000	341,000	15.75	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		392.00000	397,000	15.52	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		292.00000	287,000	15.52	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.39150	0.35640			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.08110	0.09730			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.18620	0.16060			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.13860	0.12450			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.01980	0.03100			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.05210	0.06610			0.00	0	12,987.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future				8.71110	8.75050		18.32	217,777.50	25	223.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call			370.00000	339,000	17.99	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put			220.00000	228,000	17.99	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call			345.00000	315,000	18.15	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put			245.00000	254,000	18.15	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call			396.00000	364,000	17.82	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put			196.00000	203,000	17.82	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.84540	8.88320		22.01	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call			451.00000	432,000	22.89	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put			668.00000	687,000	22.89	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call			434.00000	417,000	23.06	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put			701.00000	722,000	23.06	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call			467.00000	448,000	22.71	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put			634.00000	653,000	22.71	0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	02/02/2012	GOVI				373.87100	374.29100			0.00	0	184.00
GOVI On	02/02/2012	GOVI	369.00	Call			52,910.00000	48,710,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI	369.00	Put			0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2012	GOVI	369.01	Call		52,810.00000	48,610,000		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		53,010.00000	48,810,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			379.22100	379.64300			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		23,570.00000	27,790,000		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		23,670.00000	27,890,000		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		23,470.00000	27,690,000		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			167.52800	167.51800			0.00	0	508.00
IGOV	On	03/05/2012	Index Future			169.92600	169.91300			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			454.66100	454.66100			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		18/01/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	101.00
JIBAR FOn		15/02/2012	Jibar Tradeable Future			5.60000	5.61000			0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.61000	5.60000			0.00	0	2,390.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.60000	5.59000			0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.62000	5.59000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.64000	5.61000			0.00	0	2,890.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.75000	5.71000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.92000	5.85000			0.00	0	990.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.14000	6.09000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.39000	6.36000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.65000	6.64000			0.00	0	1,500.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.86000	6.89000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.44930	6.39850		14.53	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		227.00000	261,000	14.40	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		112.00000	95,000	14.40	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		221.00000	254,000	14.41	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		116.00000	98,000	14.41	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		233.00000	267,000	14.39	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Put		108.00000	91,000	14.39	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.49490	6.44270		17.21	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		368.00000	398,000	16.95	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		225.00000	203,000	16.95	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call		341.00000	371,000	17.01	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put		248.00000	226,000	17.01	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call		395.00000	427,000	16.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		202.00000	182,000	16.88	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			364.47900	364.95400			0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future			6.89000	6.87600		3.98	0.00	0	10,866.00
R157	On	02/02/2012	Bond Future	8.50	Call		5,586.00000	5,536,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1.00000	0,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		5,752.00000	5,703,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		5,419.00000	5,369,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1.00000	0,000	4.26	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		163.00000	146,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		1,325.00000	1,358,000	3.95	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		3,162.00000	3,209,000	3.86	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		6.00000	4,000	3.86	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		934.00000	892,000	4.06	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		319.00000	327,000	4.06	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		2,277.00000	2,321,000	3.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.25	Call		32.00000	27,000	3.90	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		1,622.00000	1,659,000	3.93	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		100.00000	88,000	3.93	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		251.00000	229,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1,055.00000	1,083,000	3.96	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,321.00000	1,274,000	4.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		180.00000	182,000	4.11	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.98900	6.97400		4.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,243.00000	4,196,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		132.00000	135,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,387.00000	4,339,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		119.00000	120,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,101.00000	4,054,000	4.53	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		148.00000	150,000	4.53	0.00	0	0.00
R157	On	02/08/2012	Bond Future			7.06400	7.05300		4.44	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,506.00000	3,478,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		664.00000	670,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,616.00000	3,587,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		626.00000	631,000	4.68	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,394.00000	3,366,000	4.67	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		700.00000	705,000	4.67	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.15400	7.14300		4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,720.00000	1,702,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		2,121.00000	2,134,000	4.46	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,791.00000	1,772,000	4.47	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	7.05	Put		2,052.00000	2,064,000	4.47	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,654.00000	1,637,000	4.45	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		2,196.00000	2,210,000	4.45	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.66400	8.64500		15.03	0.00	0	27,833.00
R186	On	02/02/2012	Bond Future	9.00	Call		3,996.00000	3,838,000	15.49	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		799.00000	815,000	15.49	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,328.00000	4,167,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		691.00000	704,000	15.54	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,674.00000	3,520,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		919.00000	940,000	15.44	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		8,752.00000	8,912,000	14.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		83.00000	69,000	14.61	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		19,495.00000	19,670,000	14.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	14.47	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		6,415.00000	6,555,000	14.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		259.00000	225,000	14.75	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		33,046.00000	32,872,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		104,821.00000	104,646,000	15.95	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	15.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future			8.75400	8.73400		15.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,486.00000	5,360,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		3,125.00000	3,179,000	15.67	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,749.00000	5,621,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		2,952.00000	3,004,000	15.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,228.00000	5,105,000	15.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		3,305.00000	3,362,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future			8.83600	8.81800		15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,092.00000	4,999,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		5,695.00000	5,761,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,312.00000	5,217,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		5,471.00000	5,535,000	15.47	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		4,881.00000	4,791,000	15.41	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		5,931.00000	6,000,000	15.41	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.92000	8.90100		15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		5,772.00000	5,680,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		7,092.00000	7,165,000	15.07	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		5,984.00000	5,891,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		6,865.00000	6,936,000	15.11	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,571.00000	5,481,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		7,333.00000	7,408,000	15.05	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.89850	218.89659			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		897.00000	899,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	1,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		847.00000	849,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	1,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		947.00000	949,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	1,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			246.75870	246.74065			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		9,741.00000	9,759,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		9,691.00000	9,709,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		9,791.00000	9,809,000		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			6.39400	6.38500		3.37	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		4,861.00000	4,836,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		4,987.00000	4,963,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		4,734.00000	4,710,000	3.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	3.61	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.45800	6.44800		3.47	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,228.00000	3,204,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		87.00000	88,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,336.00000	3,312,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		77.00000	77,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,120.00000	3,096,000	3.70	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		98.00000	98,000	3.70	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.49100	6.48600		3.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,649.00000	2,638,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		414.00000	414,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,732.00000	2,721,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		388.00000	388,000	3.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,564.00000	2,553,000	3.82	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		438.00000	438,000	3.82	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.52500	6.52100		3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,428.00000	1,422,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,470.00000	1,472,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,482.00000	1,475,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,424.00000	1,425,000	3.72	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,378.00000	1,372,000	3.71	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,521.00000	1,523,000	3.71	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On		22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future			186.65891	186.64500			0.00	0	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,645.00000	9,659,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,595.00000	9,609,000		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		9,695.00000	9,709,000		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			7.57000	7.54000		6.83	0.00	0	3,586.00
R203	On	02/02/2012	Bond Future	8.75	Call		5,379.00000	5,242,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		4.00000	4,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		5,593.00000	5,455,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3.00000	3,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,166.00000	5,028,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		6.00000	6,000	7.29	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		2,835.00000	2,956,000	6.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		82.00000	65,000	6.68	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		1,833.00000	1,931,000	6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		257.00000	218,000	6.75	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		451.00000	394,000	6.79	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		1,328.00000	1,408,000	6.79	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,076.00000	1,954,000	7.04	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		215.00000	230,000	7.04	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.67100	7.64100		7.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.75	Call		5,079.00000	4,962,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		340.00000	355,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,256.00000	5,138,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		310.00000	324,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		4,904.00000	4,788,000	7.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		373.00000	389,000	7.75	0.00	0	0.00
R203	On	02/08/2012	Bond Future			7.75900	7.73000		7.41	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,374.00000	4,283,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		1,194.00000	1,225,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,514.00000	4,422,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		1,132.00000	1,162,000	7.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,231.00000	4,141,000	7.81	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		1,254.00000	1,286,000	7.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.85700	7.82600		7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,585.00000	2,520,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,891.00000	2,951,000	7.32	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,689.00000	2,621,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,794.00000	2,850,000	7.34	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,488.00000	2,424,000	7.31	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,996.00000	3,057,000	7.31	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.86800	7.82800		8.90	0.00	0	3,543.00
R204	On	02/02/2012	Bond Future	9.00	Call		5,956.00000	5,746,000	9.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Put		11.00000	12,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		6,197.00000	5,987,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		9.00000	9,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		5,715.00000	5,506,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		15.00000	16,000	9.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		3,240.00000	3,420,000	8.72	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		137.00000	107,000	8.72	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,544.00000	1,395,000	9.04	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		643.00000	704,000	9.04	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		375.00000	312,000	8.81	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		2,121.00000	2,269,000	8.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.96900	7.92800		9.16	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,852.00000	4,684,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		776.00000	816,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,036.00000	4,866,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		719.00000	757,000	9.71	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,665.00000	4,500,000	9.68	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		831.00000	874,000	9.68	0.00	0	0.00
R204	On	02/08/2012	Bond Future			8.05900	8.01800		9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,167.00000	4,033,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,833.00000	1,900,000	9.42	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,322.00000	4,186,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,750.00000	1,815,000	9.45	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,014.00000	3,882,000	9.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,919.00000	1,988,000	9.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future			8.15400	8.11200		9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,110.00000	3,007,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		3,642.00000	3,738,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,230.00000	3,125,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		3,524.00000	3,618,000	9.07	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,997.00000	2,897,000	9.03	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		3,768.00000	3,867,000	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			6.16000	6.16100		2.09	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,293.00000	3,294,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,380.00000	3,382,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,205.00000	3,207,000	2.26	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	2.26	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.22200	6.22400		2.26	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,068.00000	2,070,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		52.00000	50,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,140.00000	2,142,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		46.00000	44,000	2.42	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		1,997.00000	1,999,000	2.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.45	Put		59.00000	57,000	2.42	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.23500	6.24700		2.41	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,647.00000	1,659,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		284.00000	280,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,698.00000	1,710,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		268.00000	263,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,597.00000	1,608,000	2.55	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		301.00000	296,000	2.55	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.23000	6.24700		2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		807.00000	815,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		1,090.00000	1,079,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		836.00000	844,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		1,062.00000	1,050,000	2.51	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		781.00000	788,000	2.50	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		1,122.00000	1,109,000	2.50	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.07700	8.05800		9.00	0.00	0	43,515.00
R207	On	02/02/2012	Bond Future	9.00	Call		5,127.00000	5,021,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		21.00000	21,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		5,383.00000	5,277,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		15.00000	16,000	9.67	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		4,871.00000	4,765,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		27.00000	28,000	9.64	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		4,123.00000	4,222,000	8.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	7.35	Call		45.00000	37,000	8.74	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		2,542.00000	2,621,000	8.86	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		218.00000	190,000	8.86	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		492.00000	444,000	8.94	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		1,668.00000	1,727,000	8.94	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		2,655.00000	2,555,000	9.33	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		215.00000	222,000	9.33	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			8.17600	8.15600		10.72	0.00	0	10.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,350.00000	4,264,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		1,181.00000	1,204,000	11.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,537.00000	4,449,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		1,107.00000	1,128,000	11.22	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,166.00000	4,082,000	11.16	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		1,259.00000	1,284,000	11.16	0.00	0	0.00
R207	On	02/08/2012	Bond Future			8.26600	8.24800		10.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,596.00000	4,527,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,986.00000	2,013,000	10.98	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,762.00000	4,693,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,898.00000	1,924,000	11.01	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,432.00000	4,365,000	10.95	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		2,078.00000	2,106,000	10.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.35600	8.33700		10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,462.00000	3,407,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,910.00000	3,953,000	10.50	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,592.00000	3,537,000	10.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.30	Put		3,782.00000	3,825,000	10.53	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,339.00000	3,286,000	10.49	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		4,046.00000	4,090,000	10.49	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.11900	8.10000		9.24	0.00	0	14,084.00
R208	On	02/02/2012	Bond Future	9.00	Call		5,241.00000	5,127,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		20.00000	20,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		5,515.00000	5,400,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		15.00000	14,000	9.98	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		4,967.00000	4,853,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		26.00000	26,000	9.94	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		4,071.00000	4,176,000	8.99	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		49.00000	40,000	8.99	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		2,650.00000	2,737,000	9.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		201.00000	174,000	9.11	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		487.00000	437,000	9.20	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		1,701.00000	1,766,000	9.20	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		2,847.00000	2,739,000	9.65	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		188.00000	194,000	9.65	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			8.20800	8.18800		11.77	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,498.00000	5,399,000	12.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.00	Put		882.00000	901,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,707.00000	5,606,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		817.00000	833,000	12.49	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,287.00000	5,189,000	12.45	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		947.00000	966,000	12.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future			8.28700	8.26900		11.75	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,885.00000	4,811,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		2,180.00000	2,209,000	12.08	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,063.00000	4,988,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		2,083.00000	2,111,000	12.11	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,710.00000	4,637,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		2,281.00000	2,312,000	12.05	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.37100	8.35200		11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,534.00000	3,476,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		4,106.00000	4,154,000	11.50	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,675.00000	3,615,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,966.00000	4,012,000	11.53	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,402.00000	3,345,000	11.48	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		4,256.00000	4,306,000	11.48	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future			9.03500	9.02100		20.22	0.00	0	2,916.00
R209	On	02/02/2012	Bond Future	9.00	Call		1,631.00000	1,549,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1,791.00000	1,816,000	20.22	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		1,823.00000	1,737,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		1,603.00000	1,623,000	20.28	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		1,453.00000	1,375,000	20.19	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		1,997.00000	2,025,000	20.19	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.11200	9.09800		20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,136.00000	3,070,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		3,878.00000	3,916,000	20.81	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,316.00000	3,249,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		3,678.00000	3,716,000	20.87	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,964.00000	2,900,000	20.78	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,089.00000	4,129,000	20.78	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.18300	9.16900		20.76	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,011.00000	4,943,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		4,415.00000	4,451,000	21.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,203.00000	5,134,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		4,243.00000	4,278,000	21.08	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,822.00000	4,756,000	20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		4,593.00000	4,631,000	20.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.25500	9.24100		20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,518.00000	4,460,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		6,315.00000	6,359,000	20.28	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,690.00000	4,630,000	20.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.05	Put		6,108.00000	6,151,000	20.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,357.00000	4,300,000	20.25	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		6,536.00000	6,581,000	20.25	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			140.02049	140.00987			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		9,010.00000	9,020,000		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		8,960.00000	8,970,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		9,060.00000	9,070,000		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			116.67524	116.67091			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,171.00000	6,175,000		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		6,121.00000	6,125,000		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		6,221.00000	6,225,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			113.20536	113.19706			0.00	0	2,677.00
R212	On	02/02/2012	Bond Future	108.50	Call		4,697.00000	4,705,000		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		4,647.00000	4,655,000		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		4,747.00000	4,755,000		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			9.03900	9.02500		18.24	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		1,646.00000	1,563,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,840.00000	1,866,000	18.24	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		1,841.00000	1,754,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,647.00000	1,669,000	18.29	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		1,466.00000	1,387,000	18.21	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2,051.00000	2,080,000	18.21	0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.12200	9.10800		18.77	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,127.00000	4,051,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		3,053.00000	3,084,000	19.02	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,335.00000	4,258,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		2,888.00000	2,918,000	19.07	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,923.00000	3,849,000	18.97	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		3,225.00000	3,258,000	18.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future			9.19800	9.18400		18.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,052.00000	4,983,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		4,557.00000	4,594,000	18.97	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,247.00000	5,178,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		4,381.00000	4,417,000	19.02	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		4,859.00000	4,792,000	18.92	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		4,739.00000	4,777,000	18.92	0.00	0	0.00
R213	On	01/11/2012	Bond Future			9.27800	9.26400		18.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		4,496.00000	4,438,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		6,491.00000	6,537,000	18.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		4,662.00000	4,603,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		6,274.00000	6,318,000	18.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,333.00000	4,276,000	18.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		6,714.00000	6,761,000	18.16	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.31120	1.30190		21.48	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		1,134.00000	1,207,000	19.90	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		115.00000	95,000	19.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		779.00000	838,000	20.45	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		260.00000	226,000	20.45	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		1,559.00000	1,643,000	19.34	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		40.00000	31,000	19.34	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.32590	1.31650		22.15	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,809.00000	1,887,000	20.24	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		144.00000	128,000	20.24	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		1,435.00000	1,503,000	20.72	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		270.00000	244,000	20.72	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		2,234.00000	2,321,000	20.08	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		69.00000	62,000	20.08	0.00	0	0.00

Total for Derivatives : **105,459,899.30** **12,619** **1,127,062.00**

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,320,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	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	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	700,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	7,236,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,137,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL128	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,512,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	13,973,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			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
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000		500,000,000,000.00	5,000,000	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP52	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	3,295,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC15	On	23/01/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00
BLG1A ⁴	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A ⁵	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A ⁶	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	1,000,000.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	3,938,000.00
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			0.00	0	13,158,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,057,000.00
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		200,000,000,000.00	200,000,000.00	2,000,000	1,000,000.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000		35,500,000,000,000.00	35,500,000,000.00	355,000,000	355,000,000.00
DENG2	On	05/02/2012	Spot Bond			100.00000	100.00000		30,000,000,000,000.00	30,000,000,000.00	300,000,000	150,000,000.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000		40,000,000,000,000.00	40,000,000,000.00	400,000,000	200,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	77,598,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			62,000,000,000.00	620,000	123,476,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ158L	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
EQ159L	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012			100.00000	100.00000		11,500,000,000,000.00		115,000,000	115,000,000.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			200,000,000.00	2,000,000	54,917,000.00
ES18	On	20/04/2018			9.25000	9.25000			27,306,000,000.00	2,952,000	250,876,000.00
ES23	On	25/01/2023			10.00000	10.00000			5,040,000,000.00	504,000	169,044,000.00
ES26	On	02/04/2026			7.85000	7.85000			17,270,000,000.00	2,200,000	39,200,000.00
ES33	On	15/09/2033			7.50000	7.50000			9,150,000,000.00	1,220,000	214,610,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	4,625,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	20,000,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			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
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
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		861,989,900,000.00		8,619,899	8,619,899.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FR15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,465,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,331,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	760,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	28,441,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	16,968,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01 On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
IND205	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			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
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	25,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	28,953,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	130,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA201	On	05/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA202	On	12/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA203	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			39,200,000,000,000.00	0.00	392,000,000	391,000,000.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF01	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	09/01/2012			100.00000	100.00000			0.00	0	1,000,000.00
MAQ00	On	27/01/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	1,000,000.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP011	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP012	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP013	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP141	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP191	On	18/02/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,083,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,732,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,211,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	5,940,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,900,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		200,000,000,000.00		2,000,000	10,283,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,963,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,512,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	128,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,500,000,000,000.00		15,000,000	27,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		2,500,000,000,000.00		25,000,000	34,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC07	On	01/03/2012	Spot Bond			8.07500	8.07500				0.00	0	0.00
NTC08	On	13/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NTC09	On	18/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000				0.00	0	28,081,000.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
OTCA0	On	30/04/2014	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
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	16/01/2012			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.85500	6.84000		68,447,802,232,500.00	9,985,091,500	12,140,555,560.00	
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			8.63500	8.61500		28,807,957,475,000.00	3,336,185,000	8,666,913,854.00	
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			217.98172	217.94716		14,548,099,992,800.00	66,740,000	876,400,000.00	
R197	On	07/12/2023	Spot Bond			2.24500	2.24500		37,140,184,440.00	16,543,512	565,041,156.00	
R201	On	21/12/2014	Spot Bond			6.37000	6.36000		1,223,727,960,000.00	192,108,000	3,060,953,000.00	
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		862,360,942,000.00	374,939,540	2,088,027,000.00	
R203	On	15/09/2017	Spot Bond			7.53500	7.50500		19,664,104,570,000.00	2,609,702,000	5,147,165,000.00	
R204	On	21/12/2018	Spot Bond			7.83500	7.79500		20,211,894,655,000.00	2,579,693,000	6,029,755,186.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			6.13500	6.13500			16,560,745,380,000.00	2,699,388,000	3,217,249,719.00
R207	On	15/01/2020	Spot Bond			8.04500	8.02500			21,837,887,626,420.00	2,714,467,076	5,843,032,000.00
R208	On	31/03/2021	Spot Bond			8.09000	8.07000			8,498,722,980,000.00	1,050,522,000	7,445,186,753.00
R209	On	31/03/2036	Spot Bond			9.01000	8.99500			3,458,812,860,000.00	383,886,000	11,680,998,000.00
R210	On	31/03/2028	Spot Bond			2.31000	2.31000			583,288,860.00	252,506	892,199,100.00
R211	On	31/01/2017	Spot Bond			0.88000	0.88000			19,349,161,920.00	21,987,684	520,571,364.00
R212	On	31/01/2022	Spot Bond			2.19000	2.19000			21,900,000,000.00	10,000,000	833,664,000.00
R213	On	28/02/2031	Spot Bond			9.01000	8.99500			6,554,198,360,000.00	727,436,000	1,615,448,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,026,698,000,000.00	619,492,000	2,800,545,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SA060	On	26/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	2,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,223,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,477,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,750,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	81,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,434,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	406,000.00
SMF3	On	30/06/2012	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
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN868	On	17/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012	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
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
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	2,900,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000			0.00	0	1,006,063,000.00
TN20	On	17/09/2020			100.00000	100.00000			0.00	0	263,710,000.00
TN23	On	06/11/2023			100.00000	100.00000			0.00	0	99,000,000.00
TN25	On	19/08/2025			100.00000	100.00000			0.00	0	174,000,000.00
TN27	On	14/11/2027			100.00000	100.00000			0.00	0	24,220,000.00
TR30	On	31/12/2099			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	25,000,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOD002	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	62,154,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	129,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							377,264,741,568,940.00	29,019,549,717	80,042,453,591.00
Grand Total:							377,264,847,028,839.00	29,019,562,336	80,043,580,653.00