



Daily MTM Report

Daily summary for: 27/01/2012

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On	19/03/2012	Foreign Exchange Future			7.83520	7.85130		15.62	87,910,944.00	11,220	245,459.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		821.00000	806,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		6.00000	7,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		773.00000	757,000	15.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		8.00000	8,000	15.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		870.00000	855,000	16.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		5.00000	6,000	16.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		857.00000	841,000	16.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		6.00000	6,000	16.15	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		712.00000	696,000	15.51	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		11.00000	11,000	15.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		618.00000	603,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		17.00000	18,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		1,054.00000	1,038,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		3.00000	3,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		665.00000	649,000	15.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		14.00000	14,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,104.00000	1,088,000	17.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		3.00000	3,000	17.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		366.00000	351,000	14.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		65.00000	66,000	14.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		151.00000	142,000	16.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		250.00000	257,000	16.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		485.00000	469,000	14.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		34.00000	34,000	14.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		70.00000	66,000	18.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		519.00000	531,000	18.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,153.00000	1,137,000	18.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	2,000	18.31	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		64.00000	60,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		563.00000	575,000	19.02	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,005.00000	989,000	17.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		4.00000	4,000	17.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		135.00000	127,000	16.62	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		284.00000	292,000	16.62	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		760.00000	744,000	15.65	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		9.00000	9,000	15.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,203.00000	1,187,000	18.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	2,000	18.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		442.00000	427,000	14.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		41.00000	42,000	14.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		87.00000	81,000	17.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		436.00000	446,000	17.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		188.00000	177,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		187.00000	192,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		808.00000	792,000	15.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		7.00000	7,000	15.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,253.00000	1,237,000	19.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		2.00000	2,000	19.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		212.00000	201,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		161.00000	166,000	15.50	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		121.00000	113,000	16.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		320.00000	328,000	16.95	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		169.00000	158,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		218.00000	223,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		97.00000	91,000	17.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		396.00000	406,000	17.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		528.00000	513,000	14.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		27.00000	28,000	14.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		573.00000	557,000	15.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		22.00000	22,000	15.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		955.00000	939,000	16.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		4.00000	4,000	16.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		267.00000	254,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		116.00000	119,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		108.00000	101,000	17.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		357.00000	366,000	17.28	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		403.00000	388,000	14.77	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		52.00000	53,000	14.77	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,452.00000	1,436,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	20.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,702.00000	1,686,000	22.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	1,000	22.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		331.00000	317,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		80.00000	82,000	15.02	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		78.00000	73,000	18.28	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		477.00000	488,000	18.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,652.00000	1,636,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	1,000	21.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		906.00000	890,000	16.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		5.00000	5,000	16.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		239.00000	226,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		138.00000	141,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		58.00000	54,000	19.39	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		607.00000	619,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,402.00000	1,386,000	20.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	20.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		298.00000	284,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		97.00000	99,000	15.14	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,303.00000	1,286,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		2.00000	1,000	19.39	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		1,352.00000	1,336,000	19.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	19.75	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,502.00000	1,486,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	1,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,752.00000	1,735,000	22.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		1.00000	0,000	22.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		52.00000	49,000	19.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		651.00000	664,000	19.77	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		48.00000	45,000	20.14	0.00	0	8,600.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		697.00000	710,000	20.14	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		28.00000	27,000	22.27	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		977.00000	992,000	22.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,169.00000	1,184,000	23.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		20.00000	19,000	23.62	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		40.00000	38,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		789.00000	803,000	20.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		36.00000	35,000	21.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		835.00000	850,000	21.25	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		929.00000	944,000	21.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		30.00000	29,000	21.93	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		882.00000	897,000	21.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		33.00000	32,000	21.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,413.00000	1,429,000	25.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		14.00000	14,000	25.31	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,659.00000	1,675,000	26.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		10.00000	10,000	26.82	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,364.00000	1,379,000	24.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		15.00000	14,000	24.97	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.93880	7.95480		16.71	23,395,643.60	2,947	55,196.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		767.00000	754,000	15.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		62.00000	65,000	15.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		727.00000	713,000	15.15	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		72.00000	74,000	15.15	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		809.00000	795,000	15.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		54.00000	56,000	15.14	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		283.00000	274,000	17.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		428.00000	435,000	17.40	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		17.00000	18,000	16.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,222.00000	1,207,000	16.31	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		182.00000	176,000	19.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		727.00000	737,000	19.27	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		156.00000	152,000	19.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		851.00000	863,000	19.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		141.00000	138,000	20.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		936.00000	949,000	20.46	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		987.00000	973,000	15.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		32.00000	34,000	15.58	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		576.00000	562,000	15.16	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		121.00000	123,000	15.16	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		317.00000	307,000	16.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		362.00000	368,000	16.94	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		252.00000	244,000	17.87	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		497.00000	505,000	17.87	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		428.00000	415,000	15.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		223.00000	226,000	15.94	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,023.00000	1,036,000	20.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		128.00000	125,000	20.91	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		454.00000	441,000	15.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		199.00000	202,000	15.75	0.00	0	10,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.04300	8.05960		17.44	0.00	0	7,256.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		951.00000	936,000	15.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		91.00000	93,000	15.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		910.00000	895,000	15.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		100.00000	102,000	15.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		992.00000	978,000	15.39	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		82.00000	85,000	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		112.00000	114,000	15.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		872.00000	857,000	15.29	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,245.00000	1,258,000	21.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		205.00000	201,000	21.35	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		517.00000	504,000	16.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		357.00000	361,000	16.84	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		294.00000	286,000	19.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		834.00000	843,000	19.52	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,332.00000	1,345,000	21.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		192.00000	188,000	21.70	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		994.00000	1,005,000	20.27	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		254.00000	248,000	20.27	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.14500	8.16170		17.91	0.00	0	5,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		752.00000	737,000	16.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		290.00000	292,000	16.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		725.00000	710,000	16.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		313.00000	315,000	16.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		780.00000	765,000	16.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		268.00000	270,000	16.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		451.00000	454,000	17.34	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		613.00000	599,000	17.34	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,248.00000	1,258,000	20.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		310.00000	303,000	20.96	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.24010	8.25620		18.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		758.00000	743,000	17.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		452.00000	453,000	17.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		737.00000	723,000	17.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		481.00000	483,000	17.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		779.00000	765,000	16.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		423.00000	425,000	16.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,255.00000	1,262,000	20.52	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		411.00000	402,000	20.52	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		698.00000	684,000	17.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		542.00000	544,000	17.58	0.00	0	180.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future			8.47040	8.48610		18.07	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		693.00000	680,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,185.00000	1,188,000	19.16	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		680.00000	667,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,222.00000	1,225,000	19.27	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		707.00000	694,000	19.06	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,149.00000	1,152,000	19.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.03010	9.04480		18.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,349.00000	1,333,000	17.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		804.00000	803,000	17.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,332.00000	1,316,000	17.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		837.00000	836,000	17.87	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,366.00000	1,350,000	17.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		771.00000	770,000	17.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		513.00000	514,000	16.40	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,558.00000	1,544,000	16.40	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.10420	10.11890		19.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,934.00000	1,912,000	18.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,015.00000	1,008,000	18.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,912.00000	1,890,000	18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,043.00000	1,036,000	18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,956.00000	1,934,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		987.00000	980,000	18.70	0.00	0	0.00
\$ / R M/On	19/03/2012		Foreign Exchange Future			7.83520	7.85130		15.62	47,011.20	6	809.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		36,601.00000	35,131,000	14.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		6,471.00000	6,611,000	14.89	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		33,095.00000	31,671,000	15.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		7,965.00000	8,151,000	15.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		40,311.00000	38,802,000	14.77	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		5,181.00000	5,282,000	14.77	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		43,554.00000	44,613,000	17.95	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		8,684.00000	8,133,000	17.95	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.93880	7.95480		16.71	39,694.00	5	88.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		21,350.00000	20,675,000	18.56	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		60,870.00000	61,795,000	18.56	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		20,227.00000	19,594,000	18.80	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		64,747.00000	65,714,000	18.80	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		22,560.00000	21,841,000	18.33	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		57,080.00000	57,961,000	18.33	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.30780	12.31550		13.57	1,267,703.40	103	10,945.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		893.00000	884,000	14.16	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		28.00000	26,000	14.16	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		845.00000	836,000	13.86	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		30.00000	28,000	13.86	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		940.00000	931,000	14.46	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		25.00000	23,000	14.46	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		798.00000	789,000	13.56	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put		33.00000	31,000	13.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		503.00000	494,000	12.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		88.00000	86,000	12.97	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,328.00000	1,319,000	16.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		13.00000	11,000	16.80	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		578.00000	570,000	12.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		63.00000	62,000	12.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		262.00000	255,000	13.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		247.00000	247,000	13.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		988.00000	979,000	14.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		23.00000	21,000	14.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,426.00000	1,417,000	17.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		11.00000	9,000	17.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		659.00000	651,000	12.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		44.00000	43,000	12.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,230.00000	1,221,000	16.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		15.00000	13,000	16.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		433.00000	425,000	13.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		118.00000	117,000	13.12	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		467.00000	459,000	13.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		102.00000	101,000	13.05	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		171.00000	166,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		406.00000	408,000	14.44	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		637.00000	640,000	15.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		102.00000	98,000	15.48	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,260.00000	1,264,000	16.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		25.00000	22,000	16.55	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.45980	12.46660		14.85	373,794.00	30	2,875.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		806.00000	795,000	13.91	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		189.00000	185,000	13.91	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		773.00000	762,000	13.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		206.00000	202,000	13.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		841.00000	830,000	13.89	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		174.00000	170,000	13.89	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.61210	12.61900		15.63	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		401.00000	379,000	17.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,232.00000	1,217,000	17.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		390.00000	369,000	17.48	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,271.00000	1,257,000	17.48	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		412.00000	391,000	17.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,193.00000	1,179,000	17.27	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10200	0.10140		13.95	0.00	0	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,145.00000	1,204,000	16.25	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		5.00000	4,000	16.25	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		292.00000	327,000	13.95	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		152.00000	127,000	13.95	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,140.00000	2,200,000	21.98	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	21.98	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10350	0.10280		15.97	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		267.00000	288,000	18.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		787.00000	738,000	18.18	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		111.00000	121,000	20.97	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,631.00000	1,571,000	20.97	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		687.00000	735,000	15.96	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		207.00000	185,000	15.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.29570	10.33840		12.40	1,204,596.90	117	21,753.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		344.00000	302,000	12.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		106.00000	106,000	12.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		311.00000	271,000	12.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		123.00000	125,000	12.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		378.00000	336,000	12.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		90.00000	90,000	12.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,292.00000	1,249,000	15.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		4.00000	3,000	15.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		252.00000	215,000	12.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		164.00000	169,000	12.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		575.00000	529,000	12.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		37.00000	33,000	12.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,342.00000	1,298,000	16.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		4.00000	2,000	16.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		491.00000	446,000	12.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		53.00000	50,000	12.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		118.00000	98,000	13.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		380.00000	402,000	13.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		85.00000	71,000	14.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		497.00000	525,000	14.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		225.00000	190,000	12.40	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		187.00000	194,000	12.40	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		42.00000	36,000	16.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		804.00000	840,000	16.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		19.00000	16,000	18.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,181.00000	1,220,000	18.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		62.00000	53,000	15.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		624.00000	657,000	15.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		11.00000	8,000	18.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,423.00000	1,462,000	18.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		56.00000	48,000	15.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		668.00000	702,000	15.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		805.00000	760,000	13.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		17.00000	14,000	13.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		29.00000	26,000	17.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		991.00000	1,030,000	17.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		76.00000	64,000	14.80	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		538.00000	568,000	14.80	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		713.00000	748,000	15.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		51.00000	44,000	15.89	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,277.00000	1,316,000	18.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		15.00000	12,000	18.18	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		414.00000	371,000	12.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		76.00000	75,000	12.23	0.00	0	3,400.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.43610	10.47860		13.94	260,902.50	25	24,649.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		421.00000	378,000	13.83	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		342.00000	342,000	13.83	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		398.00000	357,000	13.94	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		369.00000	371,000	13.94	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		444.00000	401,000	13.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		315.00000	315,000	13.72	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.57900	10.62240		14.68	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		462.00000	440,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		565.00000	587,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		440.00000	419,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		593.00000	616,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		485.00000	462,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		538.00000	559,000	15.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.98700	11.03360		14.33	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		787.00000	717,000	15.47	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,246.00000	1,223,000	15.47	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		772.00000	703,000	15.55	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,281.00000	1,259,000	15.55	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		802.00000	732,000	15.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,211.00000	1,188,000	15.39	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			420.31200	419.55700			0.00	0	0.00
AL7T	On	03/05/2012	Index Future			426.20800	425.45600			0.00	0	16.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/08/2012	Index Future			432.69400	431.92700			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			382.64400	381.43100			0.00	0	236.00
ALBI	On	03/05/2012	Index Future			388.01200	386.79400			0.00	0	808.00
ALBI	On	02/08/2012	Index Future			393.91600	392.67700			0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry			7.87180	7.88770		15.82	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		172.00000	165,000	17.24	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		384.00000	393,000	17.24	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		159.00000	152,000	17.52	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		421.00000	430,000	17.52	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		187.00000	179,000	16.96	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		349.00000	357,000	16.96	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.29170	8.33880		12.21	165,834.00	20	23,081.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,092.00000	1,044,000	16.22	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		3.00000	2,000	16.22	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,042.00000	994,000	15.86	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		3.00000	2,000	15.86	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,141.00000	1,094,000	16.58	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		2.00000	2,000	16.58	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		943.00000	896,000	15.14	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		4.00000	4,000	15.14	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,390.00000	1,343,000	18.39	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	1,000	18.39	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		606.00000	558,000	13.22	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		17.00000	16,000	13.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		894.00000	846,000	14.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		5.00000	4,000	14.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,340.00000	1,293,000	18.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	1,000	18.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,139.00000	2,092,000	21.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		470.00000	422,000	12.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		31.00000	30,000	12.44	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.32330	8.36960		13.07	0.00	0	8,993.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		779.00000	723,000	12.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		59.00000	50,000	12.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		737.00000	681,000	12.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		67.00000	58,000	12.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		821.00000	765,000	12.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		51.00000	42,000	12.93	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.35990	8.40580		13.76	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		483.00000	426,000	13.61	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		314.00000	303,000	13.61	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		457.00000	401,000	13.68	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		338.00000	328,000	13.68	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		509.00000	451,000	13.55	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		290.00000	278,000	13.55	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.37950	9.41400		16.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,451.00000	2,395,000	16.03	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		337.00000	316,000	16.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,410.00000	2,353,000	15.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		346.00000	324,000	15.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,493.00000	2,437,000	16.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		329.00000	308,000	16.14	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.82130	7.84590		11.08	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		329.00000	309,000	11.29	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		33.00000	38,000	11.29	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		290.00000	270,000	11.25	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		44.00000	49,000	11.25	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		371.00000	350,000	11.33	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		25.00000	29,000	11.33	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.90820	7.93260		11.28	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		155.00000	146,000	12.39	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		372.00000	388,000	12.39	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		142.00000	134,000	12.62	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		409.00000	426,000	12.62	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		169.00000	159,000	12.17	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		336.00000	351,000	12.17	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.12880	0.13580			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.15510	0.15150			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future				0.00000			0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	29/02/2012			0.06880	0.07350			0.00	0	12,500.00
CF CAN	On	31/01/2012			0.02060	0.02160			0.00	0	19,481.00
CF CAN	On	29/02/2012			0.09760	0.09410			0.00	0	12,987.00
CHF / R	On	19/03/2012			8.53160	8.56840		14.86	0.00	0	25.00
CHF / R	On	19/03/2012	8.60	Call		180.00000	162,000	15.09	0.00	0	0.00
CHF / R	On	19/03/2012	8.60	Put		212.00000	230,000	15.09	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Call		161.00000	145,000	15.32	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Put		243.00000	263,000	15.32	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Call		201.00000	182,000	14.86	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Put		183.00000	200,000	14.86	0.00	0	0.00
CHF / R	On	18/06/2012			8.65810	8.69520		16.63	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Call		230.00000	220,000	18.18	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Put		635.00000	662,000	18.18	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Call		218.00000	208,000	18.36	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Put		673.00000	700,000	18.36	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Call		243.00000	232,000	18.01	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Put		598.00000	624,000	18.01	0.00	0	0.00
CRD1	On	02/02/2012			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			383.49600	382.45600			0.00	0	181.00
GOVI	On	02/02/2012	GOVI	369.00	Call		134,560.00000	144,960,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		134,460.00000	144,860,000		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		134,660.00000	145,060,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			388.87600	387.83300			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		58,330.00000	68,760,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		58,230.00000	68,660,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		58,430.00000	68,860,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			394.79300	393.73200			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		37,320.00000	47,930,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		37,220.00000	47,830,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		37,420.00000	48,030,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/02/2012	Index Future			168.15400	167.91100			0.00	0	113.00
IGOV	On	03/05/2012	Index Future			170.51300	170.27200			0.00	0	401.00
IGOV	On	02/08/2012	Index Future			173.10800	172.86200			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			455.65300	455.64300			0.00	0	88.00
ILBI	On	03/05/2012	Index Future			462.93300	462.92300			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			472.68300	462.00000			302,517,120.00	64	64.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.62000	5.64000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.64000	5.66000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.69000	5.71000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.79000	5.81000			0.00	0	940.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.91000	5.95000			0.00	0	790.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.09000	6.13000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.32000	6.36000			0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.52000	6.56000			0.00	0	1,000.00
JN02	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future			6.43710	6.44970		10.65	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Call		209.00000	198,000	10.89	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Put		43.00000	45,000	10.89	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Call		202.00000	191,000	10.87	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Put		46.00000	48,000	10.87	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.27	Call		217.00000	206,000	10.90	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.27	Put		41.00000	43,000	10.90	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future			6.48670	6.49820		12.74	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Call		320.00000	310,000	12.71	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.30	Put		122.00000	123,000	12.71	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Call		289.00000	279,000	12.72	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.35	Put		141.00000	142,000	12.72	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Call		352.00000	342,000	12.70	0.00	0	0.00
NZ\$ / ROn		18/06/2012	Foreign Exchange Future	6.25	Put		104.00000	105,000	12.70	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			377.38400	375.34800			0.00	0	0.00
PULA / On		19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA / On		19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA / On		19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00
PULA / On		19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00
PULA / On		19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00
PULA / On		19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00
PULA / On		19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future			6.44500	6.47100		3.17	840,129,135.56	6,578	9,181.00
R157	On	02/02/2012	Bond Future	8.50	Call		7,032.00000	7,125,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		7,198.00000	7,292,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,865.00000	6,958,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		391.00000	446,000	3.13	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		107.00000	69,000	3.13	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		1,710.00000	1,616,000	3.02	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		0.00000	0,000	3.02	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,061.00000	2,154,000	3.21	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		0.00000	0,000	3.21	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		815.00000	724,000	3.07	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		17.00000	19,000	3.07	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		260.00000	194,000	3.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		184.00000	212,000	3.11	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		676.00000	753,000	3.15	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		34.00000	18,000	3.15	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,588.00000	2,681,000	3.23	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		0.00000	0,000	3.23	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.51400	6.54100		3.29	704,063,444.82	5,738	7,335.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,552.00000	5,642,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		4.00000	3,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,709.00000	5,799,000	3.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.30	Put		3.00000	3,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,396.00000	5,485,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		6.00000	4,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		0.00000	1,328,000	3.19	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		0.00000	440,000	3.19	660,000.00	1,500	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		0.00000	795,000	3.24	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		0.00000	842,000	3.24	1,263,000.00	1,500	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		0.00000	1,280,000	3.29	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		0.00000	493,000	3.29	739,500.00	1,500	1,500.00
R157	On	02/08/2012	Bond Future			6.54300	6.57400		3.91	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,539.00000	4,622,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		225.00000	212,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,669.00000	4,752,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		208.00000	195,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,410.00000	4,492,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		244.00000	230,000	4.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.57000	6.59800		4.06	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,359.00000	2,405,000	4.16	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,221.00000	1,187,000	4.16	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,451.00000	2,498,000	4.18	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,172.00000	1,140,000	4.18	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,267.00000	2,313,000	4.14	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,270.00000	1,236,000	4.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.57600	6.61500			0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		347.00000	448,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.75	Put		0.00000	0,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		476.00000	576,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		0.00000	0,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		219.00000	320,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		0.00000	0,000		0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.13500	8.22100		12.24	143,423,961.40	1,180	24,199.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,192.00000	8,026,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	12.58	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		7,631.00000	8,466,000	12.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	12.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		6,749.00000	7,584,000	12.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	12.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		4,681.00000	3,853,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		7.00000	13,000	11.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		15,501.00000	14,667,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	11.56	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		2,305.00000	1,588,000	11.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		144.00000	261,000	11.90	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	12.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		37,041.00000	37,875,000	12.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	98.00	Call		108,815.00000	109,649,000	12.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	12.92	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.21100	8.30000		12.23	145,434,150.40	1,180	15,099.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,277.00000	7,958,000	12.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		907.00000	741,000	12.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,628.00000	8,322,000	12.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		822.00000	669,000	12.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,930.00000	7,598,000	12.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		998.00000	819,000	12.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,364.00000	4,788,000	11.84	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,488.00000	1,759,000	11.84	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,554.00000	3,102,000	12.03	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,602.00000	2,997,000	12.03	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		4,097.00000	4,615,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		2,225.00000	1,896,000	12.23	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,252.00000	6,892,000	12.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		1,204.00000	997,000	12.50	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.27500	8.36600		14.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,762.00000	7,300,000	14.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,267.00000	2,954,000	14.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,047.00000	7,597,000	14.37	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,108.00000	2,807,000	14.37	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,481.00000	7,007,000	14.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,432.00000	3,107,000	14.25	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.33700	8.43000		14.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.75	Call		7,639.00000	8,150,000	14.62	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,767.00000	4,423,000	14.62	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,907.00000	8,426,000	14.68	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,595.00000	4,260,000	14.68	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,376.00000	7,877,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,946.00000	4,592,000	14.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.39700	8.49600			0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		36.00000	928,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		483.00000	1,375,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		0.00000	479,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		413.00000	0,000		0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.93838	218.93642			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		936.00000	938,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		886.00000	888,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		986.00000	988,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.70300	215.70778			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		708.00000	703,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Call		658.00000	653,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Call		758.00000	753,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			248.63449	248.16063			0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Call		11,161.00000	11,634,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		11,111.00000	11,584,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		11,211.00000	11,684,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future			252.12251	251.64986			0.00	0	965.00
R197	On	03/05/2012	Bond Future	251.00	Call		650.00000	1,123,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		600.00000	1,073,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		700.00000	1,173,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future			6.00300	6.02400		2.55	62,259,154.25	575	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,835.00000	5,892,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,961.00000	6,018,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,708.00000	5,765,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	2.64	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.03700	6.05900		2.64	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,105.00000	4,160,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		2.00000	2,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,223.00000	4,277,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		2.00000	1,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,988.00000	4,042,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		4.00000	3,000	2.85	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.02100	6.04600		3.18	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,360.00000	3,410,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		136.00000	129,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,457.00000	3,507,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		124.00000	117,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,264.00000	3,313,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		148.00000	141,000	3.44	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.98400	6.00600		3.30	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,843.00000	1,869,000	3.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		844.00000	825,000	3.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,912.00000	1,939,000	3.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.55	Put		812.00000	795,000	3.41	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,775.00000	1,800,000	3.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		876.00000	857,000	3.37	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.89100	5.92500			0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		579.00000	640,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		0.00000	0,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		668.00000	729,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		0.00000	0,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		491.00000	551,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		0.00000	0,000		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			186.96660	186.95266			14,209,461.60	76	400.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,953.00000	9,967,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,903.00000	9,917,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		10,003.00000	10,017,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.58972	189.58113			14,408,818.72	76	36,343.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		419.00000	410,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		469.00000	460,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		369.00000	360,000		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			7.12100	7.14200		5.78	0.00	0	3,569.00
R203	On	02/02/2012	Bond Future	8.75	Call		7,223.00000	7,321,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		7,437.00000	7,536,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		7,007.00000	7,106,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	0,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		970.00000	871,000	5.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		64.00000	64,000	5.68	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		225.00000	168,000	5.76	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		497.00000	538,000	5.76	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,028.00000	1,103,000	5.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		58.00000	34,000	5.82	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,709.00000	3,807,000	6.01	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	6.01	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.20300	7.22500		5.90	0.00	0	1,404.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,622.00000	6,718,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		33.00000	30,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,824.00000	6,920,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		28.00000	25,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,420.00000	6,515,000	6.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.70	Put		39.00000	35,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,834.00000	1,767,000	5.74	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		816.00000	848,000	5.74	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,443.00000	1,384,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		1,105.00000	1,145,000	5.79	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,845.00000	1,901,000	5.88	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		839.00000	796,000	5.88	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,955.00000	3,028,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		408.00000	382,000	6.04	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.26300	7.28600		6.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,605.00000	5,683,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		535.00000	514,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,771.00000	5,850,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		499.00000	478,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,436.00000	5,514,000	7.30	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		569.00000	547,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.32400	7.34500		6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,442.00000	3,491,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,792.00000	1,754,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,572.00000	3,622,000	7.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,720.00000	1,684,000	7.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,314.00000	3,362,000	6.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,866.00000	1,827,000	6.94	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.38100	7.40800			0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.50	Put		3,622.00000	3,516,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		0.00000	0,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,418.00000	3,313,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		0.00000	0,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,826.00000	3,720,000		0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.41100	7.43200		7.21	0.00	0	3,450.00
R204	On	02/02/2012	Bond Future	9.00	Call		8,058.00000	8,171,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		8,301.00000	8,415,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,813.00000	7,927,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		1,078.00000	965,000	7.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		88.00000	89,000	7.00	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		3,014.00000	3,128,000	7.31	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	7.31	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		617.00000	665,000	7.10	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		250.00000	185,000	7.10	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.49500	7.51600		7.30	0.00	0	1,702.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,324.00000	6,424,000	7.84	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		124.00000	114,000	7.84	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,549.00000	6,651,000	7.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.80	Put		108.00000	100,000	7.84	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,099.00000	6,198,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		141.00000	130,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		0.00000	3,198,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		0.00000	569,000	7.00	312,950.00	550	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		0.00000	2,325,000	7.30	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		0.00000	1,002,000	7.30	551,100.00	550	550.00
R204	On	02/08/2012	Bond Future			7.56100	7.58400		8.44	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,423.00000	5,507,000	8.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		928.00000	896,000	8.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,609.00000	5,694,000	8.93	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		876.00000	845,000	8.93	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,239.00000	5,321,000	8.87	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		983.00000	949,000	8.87	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.62500	7.64700		8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,012.00000	4,072,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,311.00000	2,264,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,162.00000	4,223,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,223.00000	2,176,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,871.00000	3,929,000	8.49	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,409.00000	2,359,000	8.49	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.68600	7.71200			0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		1,337.00000	1,459,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		1,567.00000	1,689,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		1,107.00000	1,228,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		0.00000	0,000		0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.86300	5.87400		1.61	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,819.00000	3,840,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	1,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,907.00000	3,927,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,732.00000	3,752,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	1.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.89700	5.90700		1.69	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,527.00000	2,543,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		1.00000	1,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,605.00000	2,621,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		1.00000	1,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,449.00000	2,465,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		1.00000	1,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.85000	5.86200		2.02	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,981.00000	1,995,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		88.00000	86,000	2.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/08/2012	Bond Future	7.30	Call		2,040.00000	2,055,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		80.00000	78,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,921.00000	1,935,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		96.00000	93,000	2.15	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.74100	5.74800		2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		914.00000	918,000	2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		624.00000	620,000	2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		950.00000	953,000	2.10	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		603.00000	598,000	2.10	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		881.00000	884,000	2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		648.00000	643,000	2.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.48300	5.50800			0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		442.00000	464,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		0.00000	0,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		487.00000	509,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		0.00000	0,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		397.00000	420,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		0.00000	0,000		0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.64100	7.66700		7.43	70,573,797.31	719	19,901.00
R207	On	02/02/2012	Bond Future	9.00	Call		7,332.00000	7,482,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,593.00000	7,744,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Call		7,070.00000	7,220,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		1,864.00000	1,713,000	7.23	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		12.00000	11,000	7.23	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		451.00000	345,000	7.38	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		353.00000	397,000	7.38	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,128.00000	1,244,000	7.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		78.00000	44,000	7.48	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		4,666.00000	4,816,000	7.78	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	7.78	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.72600	7.75300		8.48	995,337.30	10	23,794.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,643.00000	5,774,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		246.00000	225,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,877.00000	6,010,000	8.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		219.00000	201,000	8.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,410.00000	5,540,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		274.00000	253,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,699.00000	2,594,000	8.23	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		981.00000	1,027,000	8.23	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,019.00000	1,928,000	8.32	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,439.00000	1,500,000	8.32	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,503.00000	2,591,000	8.48	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,130.00000	1,066,000	8.48	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,650.00000	3,759,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		641.00000	599,000	8.65	0.00	0	2,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			7.79600	7.82300		9.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,899.00000	6,007,000	10.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,008.00000	968,000	10.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,099.00000	6,208,000	10.33	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		953.00000	914,000	10.33	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,702.00000	5,808,000	10.25	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,066.00000	1,025,000	10.25	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.86000	7.88700		9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,487.00000	4,568,000	10.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,589.00000	2,526,000	10.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,647.00000	4,729,000	10.15	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,491.00000	2,430,000	10.15	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,329.00000	4,408,000	10.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,689.00000	2,625,000	10.07	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.92300	7.95500			0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		1,497.00000	1,662,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		1,748.00000	1,913,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		1,246.00000	1,410,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		0.00000	0,000		0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future			7.69500	7.72100		7.83	69,307,466.40	720	9,283.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,540.00000	7,702,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		7,819.00000	7,980,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		7,260.00000	7,422,000	8.34	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	8.34	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		1,723.00000	1,562,000	7.53	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		19.00000	20,000	7.53	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		476.00000	362,000	7.66	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		345.00000	393,000	7.66	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,179.00000	1,307,000	7.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		75.00000	41,000	7.77	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		4,978.00000	5,140,000	8.13	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	8.13	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			7.77200	7.79800		9.35	0.00	0	8,877.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,086.00000	7,231,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		143.00000	130,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,341.00000	7,488,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		123.00000	113,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,829.00000	6,973,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		161.00000	147,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,846.00000	2,736,000	9.09	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		1,017.00000	1,065,000	9.09	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	7.70	Put		2,108.00000	2,014,000	9.19	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,511.00000	1,575,000	9.19	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,665.00000	2,759,000	9.38	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,153.00000	1,089,000	9.38	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,912.00000	4,028,000	9.57	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		639.00000	597,000	9.57	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.83400	7.86100		10.72	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,233.00000	6,349,000	11.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,151.00000	1,107,000	11.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,446.00000	6,564,000	11.44	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,089.00000	1,047,000	11.44	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,022.00000	6,136,000	11.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,217.00000	1,171,000	11.35	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.89500	7.92200		10.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,561.00000	4,649,000	10.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,690.00000	2,622,000	10.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,735.00000	4,825,000	11.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,583.00000	2,516,000	11.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,396.00000	4,482,000	10.94	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,807.00000	2,737,000	10.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.95400	7.98500			0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		84.00000	259,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		365.00000	539,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		197.00000	23,000		0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.56000	8.65600		16.61	1,654,521.75	21	1,534.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,756.00000	3,500,000	16.83	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		50.00000	11,000	16.83	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,117.00000	3,875,000	16.87	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		31.00000	5,000	16.87	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,403.00000	3,126,000	16.79	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		81.00000	20,000	16.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.62600	8.72500		16.59	1,611,843.66	21	1,356.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,817.00000	4,337,000	16.83	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,670.00000	1,393,000	16.83	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,061.00000	4,598,000	16.88	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,534.00000	1,274,000	16.88	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,580.00000	4,082,000	16.78	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,816.00000	1,521,000	16.78	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.68300	8.78400		19.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,198.00000	6,728,000	19.40	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,657.00000	2,383,000	19.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future	9.30	Call		6,436.00000	6,976,000	19.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,531.00000	2,267,000	19.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,964.00000	6,483,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,790.00000	2,505,000	19.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.73900	8.84200		19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,694.00000	6,159,000	19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,476.00000	4,130,000	19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,907.00000	6,381,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,311.00000	3,974,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,494.00000	5,949,000	19.41	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,658.00000	4,302,000	19.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.79500	8.90200			0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		750.00000	1,583,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		1,128.00000	1,961,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		369.00000	1,202,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/02/2012	Bond Future			139.88522	139.50876			0.00	0	20.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,509.00000	8,885,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		8,459.00000	8,835,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		8,559.00000	8,935,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future			140.09007	139.71270			0.00	0	735.00
R210	On	03/05/2012	Bond Future	139.00	Call		713.00000	1,090,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		663.00000	1,040,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		763.00000	1,140,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			116.65922	116.65483			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,155.00000	6,159,000		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		6,105.00000	6,109,000		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		6,205.00000	6,209,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.29582	118.29498			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		95.00000	96,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Call		45.00000	46,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		145.00000	146,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			114.28264	113.67586			0.00	0	10.00
R212	On	02/02/2012	Bond Future	108.50	Call		5,176.00000	5,783,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		5,126.00000	5,733,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		5,226.00000	5,833,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future			115.88598	115.27416			0.00	0	2,427.00
R212	On	03/05/2012	Bond Future	115.30	Call		0.00000	586,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		26.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		0.00000	536,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		76.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		24.00000	636,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.54500	8.64100		14.93	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,912.00000	3,670,000	15.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		44.00000	9,000	15.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/02/2012	Bond Future	9.05	Call		3,282.00000	4,053,000	15.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		26.00000	4,000	15.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,549.00000	3,287,000	15.09	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		71.00000	17,000	15.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.61700	8.71600		14.91	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,227.00000	5,834,000	15.35	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		1,073.00000	875,000	15.35	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,506.00000	6,126,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		979.00000	794,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,954.00000	5,545,000	15.31	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1,176.00000	961,000	15.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.67800	8.78000		17.11	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,314.00000	6,852,000	17.45	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,689.00000	2,408,000	17.45	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,557.00000	7,106,000	17.52	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,560.00000	2,290,000	17.52	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,072.00000	6,600,000	17.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,821.00000	2,531,000	17.38	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.74100	8.84400		17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,764.00000	6,228,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,550.00000	4,198,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,980.00000	6,454,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,383.00000	4,040,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,560.00000	6,015,000	17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,732.00000	4,371,000	17.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future			8.80500	8.91300			0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		671.00000	1,514,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		1,052.00000	1,896,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		286.00000	1,130,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future			1.23520	1.23780		15.84	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.20	Call		513.00000	488,000	15.12	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.20	Put		135.00000	136,000	15.12	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.25	Call		246.00000	228,000	15.84	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.25	Put		368.00000	376,000	15.84	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.15	Call		911.00000	885,000	15.00	0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future	1.15	Put		33.00000	33,000	15.00	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future			1.25130	1.25380		16.60	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,162.00000	1,139,000	15.61	0.00	0	0.00
YUAN/F	On	18/06/2012	Foreign Exchange Future	1.15	Put		124.00000	126,000	15.61	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.20	Call		806.00000	783,000	15.82	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.20	Put		268.00000	270,000	15.82	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.10	Call		1,601.00000	1,577,000	16.69	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.10	Put		63.00000	64,000	16.69	0.00	0	0.00
Total for Derivatives :							2,488,780,886.77	37,031	1,214,117.00

i-Bonds

1BG4A1 On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2 On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			129,800,000,000.00	1,298,000	15,004,000.00
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	4,000.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			16,800,000,000.00	168,000	85,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABLC04	On	15/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			68,600,000,000.00	686,000	6,988,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			69,600,000,000.00	696,000	6,935,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000		25,000,000,000,000.00	250,000,000	250,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			42,800,000,000.00	428,000	8,829,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			31,100,000,000.00	311,000	14,191,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		68,100,000,000.00		681,000	3,482,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			39,700,000,000.00	397,000	4,281,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			9,200,000,000.00	92,000	47,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			27,800,000,000.00	278,000	13,192,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			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		1,200,000,000,000.00		12,000,000	6,000,000.00
CLN214	On	12/10/2014			100.00000	100.00000		1,800,000,000,000.00		18,000,000	9,000,000.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
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			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			51,500,000,000.00	515,000	2,318,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	1,200,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
DENG2	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	30/09/2012	Spot Bond			100.00000	100.00000			0.00	0	550,000,000.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			146,200,000,000.00	1,462,000	78,043,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			40,100,000,000.00	401,000	143,285,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			28,000,000,000.00	280,000	16,201,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ159	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
EQ167	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168	On	30/04/2012			100.00000	100.00000		7,800,000,000,000.00		78,000,000	33,000,000.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			3,000,000,000.00	30,000	46,080,000.00
ES18	On	20/04/2018			9.25000	9.25000			47,665,250,000.00	5,153,000	285,648,000.00
ES23	On	25/01/2023			10.00000	10.00000			4,000,000,000,000.00	400,000,000	534,130,000.00
ES26	On	02/04/2026			7.85000	7.85000			447,096,750,000.00	56,955,000	18,395,000.00
ES33	On	15/09/2033			7.50000	7.50000			408,150,000,000.00	54,420,000	152,990,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		80,800,000	0.00	808,000	5,125,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07 On 07/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22 On 31/01/2022 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23 On 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28 On 31/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33 On 07/12/2033 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0 On 15/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01 On 30/11/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02 On 28/10/2024 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03 On 10/12/2024 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08 On 29/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11 On 26/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17 On 03/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29 On 22/07/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000		3,140,000,000,000.00	31,400,000	31,400,000	31,400,000.00
FRC93	On	20/03/2013	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
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			21,800,000,000.00	218,000	1,755,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			83,900,000,000.00	839,000	251,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
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
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		463,700,000,000.00		4,637,000	27,871,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		505,300,000,000.00		5,053,000	18,603,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			12,700,000,000.00	127,000	3,064,000.00
IDC4	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			16,700,000,000.00	167,000	117,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			92,000,000,000.00	920,000	44,656,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	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
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000		4,300,000,000,000.00		43,000,000	43,000,000.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			56,600,000,000,000.00	566,000,000	227,000,000.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013	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
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	74,800,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	16,003,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			139,900,000,000.00	1,399,000	2,990,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			43,000,000,000.00	430,000	3,807,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	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
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	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
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	4,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			110,500,000,000.00	1,105,000	8,803,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			38,600,000,000.00	386,000	6,274,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			134,000,000,000.00	1,340,000	9,960,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN1	On	24/01/2013			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			66,600,000,000.00	666,000	4,014,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2016 Spot Bond			8.21500	8.21500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	228,289,966.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	188,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,750,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			53,500,000,000.00	535,000	74,004,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	243,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	109,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	02/02/2015			100.00000	100.00000			0.00	0	1,000,000,000.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		107,300,000,000.00		1,073,000	31,329,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			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
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
PR2B1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	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
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000		3,400,000,000,000.00		34,000,000	17,000,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.44000	6.46500		143,331,428,326,800.00	22,256,432,970		15,694,417,000.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.13000	8.21500		79,509,468,019,320.00	9,779,762,364		10,214,075,992.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.74214	218.70758			0.00	0	590,201,155.00
R197	On	07/12/2023	Spot Bond			2.18000	2.20000		22,105,200,000.00		10,140,000	500,253,308.00
R201	On	21/12/2014	Spot Bond			6.00000	6.02000		6,157,085,844,000.00		1,026,180,974	2,943,987,339.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		5,118,134,800,000.00		2,225,276,000	2,030,746,000.00
R203	On	15/09/2017	Spot Bond			7.11500	7.13500		25,418,828,435,000.00		3,572,569,000	7,989,948,300.00
R204	On	21/12/2018	Spot Bond			7.40500	7.42500		9,978,293,570,660.00		1,347,507,572	4,832,029,716.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.86000	5.87000		7,944,021,100,000.00		1,355,635,000	4,256,884,000.00
R207	On	15/01/2020	Spot Bond			7.63500	7.66000		32,859,341,976,000.00		4,303,777,600	10,621,713,000.00
R208	On	31/03/2021	Spot Bond			7.69000	7.71500		22,444,925,055,680.00		2,918,715,872	8,831,604,308.00
R209	On	31/03/2036	Spot Bond			8.55500	8.65000		34,251,636,390,000.00		4,003,698,000	9,946,192,600.00
R210	On	31/03/2028	Spot Bond			2.33000	2.35000		2,085,375,630,000.00		895,011,000	1,270,447,000.00
R211	On	31/01/2017	Spot Bond			0.90000	0.90000		831,600,000.00		924,000	151,308,000.00
R212	On	31/01/2022	Spot Bond			2.10000	2.16000		1,969,800,000,000.00		938,000,000	842,370,000.00
R213	On	28/02/2031	Spot Bond			8.54000	8.63500		15,973,216,000,000.00		1,870,400,000	1,920,149,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			12,541,100,000,000.00	1,929,400,000	3,528,520,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	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
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	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
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			37,800,000,000.00	378,000	17,292,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	2,003,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			71,000,000,000.00	710,000	7,153,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	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
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	10,000,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			47,100,000,000.00	471,000	339,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			67,200,000,000.00	672,000	2,924,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	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
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	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SYN882	On	27/02/2012			100.00000	100.00000				0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000				0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000				0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000				0.00	0	0.00
SYN887	On	17/02/2012			100.00000	100.00000				0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000				0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000				0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000				0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000				0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000				0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000				0.00	0	500,000,000.00
TFS06	On	20/03/2014			100.00000	100.00000				0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000				0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500				0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000				0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			59,700,000,000.00	597,000	3,407,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		1,539,000,000,000.00		15,390,000	1,013,010,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		20,512,000,000,000.00		205,120,000	884,768,460.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		357,400,000,000.00		3,574,000	151,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		1,505,500,000,000.00		15,055,000	39,315,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			5,451,400,000,000.00	54,514,000	69,281,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			286,800,000,000.00	2,868,000	130,868,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							544,027,703,947,460.00	60,345,150,352	95,797,408,144.00
Grand Total:							544,030,192,728,347.00	60,345,187,383	95,798,622,261.00