



Daily MTM Report

Daily summary for: 01/02/2012

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			7.76560	7.84630		15.56	251,628,736.80	32,403	244,308.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		815.00000	736,000	15.53	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		5.00000	6,000	15.53	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		767.00000	688,000	15.39	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		7.00000	8,000	15.39	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		865.00000	785,000	15.74	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		5.00000	5,000	15.74	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		851.00000	771,000	15.63	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		5.00000	5,000	15.63	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		705.00000	627,000	15.22	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		9.00000	11,000	15.22	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		611.00000	535,000	14.94	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		15.00000	19,000	14.94	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,049.00000	968,000	17.20	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		3.00000	2,000	17.20	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		658.00000	581,000	15.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		12.00000	15,000	15.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,098.00000	1,018,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	2,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		355.00000	295,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		59.00000	79,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		138.00000	112,000	16.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		242.00000	296,000	16.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		475.00000	405,000	14.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		29.00000	39,000	14.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		62.00000	50,000	19.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		516.00000	584,000	19.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,148.00000	1,067,000	17.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	1,000	17.98	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		56.00000	45,000	19.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		560.00000	629,000	19.75	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		999.00000	919,000	16.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		3.00000	3,000	16.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		123.00000	99,000	17.23	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		277.00000	333,000	17.23	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		753.00000	675,000	15.35	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		7.00000	9,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,198.00000	1,117,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	1,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		432.00000	366,000	14.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		36.00000	50,000	14.89	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		77.00000	62,000	18.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		431.00000	496,000	18.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		175.00000	142,000	16.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		179.00000	226,000	16.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		802.00000	722,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		6.00000	6,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,247.00000	1,167,000	18.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	18.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		199.00000	160,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		153.00000	194,000	15.89	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		109.00000	88,000	17.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		313.00000	372,000	17.57	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		156.00000	126,000	16.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		210.00000	260,000	16.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		87.00000	70,000	18.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		391.00000	454,000	18.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		519.00000	446,000	14.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		23.00000	30,000	14.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		565.00000	490,000	14.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		19.00000	24,000	14.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		949.00000	869,000	16.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		3.00000	3,000	16.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		254.00000	206,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		108.00000	140,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		97.00000	78,000	17.90	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		351.00000	412,000	17.90	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		392.00000	330,000	15.00	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		46.00000	64,000	15.00	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,447.00000	1,366,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	0,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,697.00000	1,616,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	0,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		319.00000	263,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		73.00000	97,000	15.22	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		69.00000	56,000	19.00	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		473.00000	540,000	19.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,647.00000	1,566,000	21.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	0,000	21.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		900.00000	820,000	16.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		4.00000	4,000	16.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		226.00000	181,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		130.00000	165,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		50.00000	41,000	20.13	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		604.00000	675,000	20.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,397.00000	1,316,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	0,000	19.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		286.00000	233,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		90.00000	117,000	15.33	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,297.00000	1,217,000	19.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	19.16	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		1,347.00000	1,266,000	19.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	0,000	19.55	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,497.00000	1,416,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	0,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,747.00000	1,666,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		1.00000	0,000	22.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		45.00000	37,000	20.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		649.00000	721,000	20.51	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		41.00000	34,000	20.89	0.00	0	8,600.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		695.00000	768,000	20.89	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		24.00000	19,000	22.96	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		978.00000	1,053,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,171.00000	1,248,000	24.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		17.00000	14,000	24.32	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		34.00000	28,000	21.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		788.00000	862,000	21.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		31.00000	25,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		835.00000	909,000	21.95	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		930.00000	1,005,000	22.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		26.00000	21,000	22.63	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		882.00000	957,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		28.00000	23,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,416.00000	1,493,000	26.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		12.00000	9,000	26.01	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,662.00000	1,740,000	27.16	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		8.00000	6,000	27.16	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,366.00000	1,444,000	25.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		12.00000	10,000	25.67	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.86890	7.95010		16.61	20,411,926.60	2,594	56,711.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		761.00000	692,000	15.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		61.00000	73,000	15.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		720.00000	652,000	15.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		70.00000	83,000	15.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		803.00000	732,000	15.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		53.00000	63,000	15.08	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		272.00000	244,000	17.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		422.00000	475,000	17.74	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		17.00000	18,000	15.99	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,217.00000	1,137,000	15.99	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		173.00000	155,000	19.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		723.00000	786,000	19.57	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		148.00000	132,000	20.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		848.00000	913,000	20.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		134.00000	120,000	20.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		934.00000	1,001,000	20.71	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		982.00000	904,000	15.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		32.00000	35,000	15.21	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		567.00000	510,000	15.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		117.00000	141,000	15.32	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		306.00000	275,000	17.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		356.00000	406,000	17.29	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		242.00000	217,000	18.19	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		492.00000	548,000	18.19	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		417.00000	374,000	16.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		217.00000	255,000	16.24	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,022.00000	1,089,000	21.16	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		122.00000	108,000	21.16	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		444.00000	398,000	16.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		194.00000	229,000	16.06	0.00	0	10,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.97270	8.05430		17.42	0.00	0	7,319.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		945.00000	872,000	15.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		91.00000	99,000	15.10	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		903.00000	835,000	15.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		99.00000	112,000	15.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		987.00000	913,000	15.17	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		83.00000	90,000	15.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		111.00000	125,000	15.28	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		865.00000	798,000	15.28	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,243.00000	1,306,000	21.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		197.00000	179,000	21.41	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		506.00000	464,000	17.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		352.00000	391,000	17.02	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		284.00000	259,000	19.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		830.00000	886,000	19.63	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,330.00000	1,394,000	21.75	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		184.00000	167,000	21.75	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		991.00000	1,050,000	20.37	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		245.00000	223,000	20.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.07490	8.15630		17.77	0.00	0	5,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		744.00000	692,000	16.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		288.00000	317,000	16.44	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		716.00000	668,000	16.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		310.00000	343,000	16.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		772.00000	717,000	16.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		266.00000	292,000	16.25	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		447.00000	488,000	17.58	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		603.00000	563,000	17.58	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,245.00000	1,303,000	21.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		301.00000	278,000	21.04	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.17170	8.25300		18.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		750.00000	710,000	17.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		447.00000	488,000	17.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		729.00000	690,000	17.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		476.00000	518,000	17.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		772.00000	730,000	17.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		419.00000	458,000	17.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,250.00000	1,307,000	20.69	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		403.00000	379,000	20.69	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		689.00000	652,000	17.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		536.00000	580,000	17.91	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			8.40170	8.48310		18.19	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		681.00000	655,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,176.00000	1,231,000	19.37	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		668.00000	642,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,213.00000	1,268,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		695.00000	668,000	19.26	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,140.00000	1,194,000	19.26	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.96470	9.04390		18.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,336.00000	1,308,000	18.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		792.00000	843,000	18.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,319.00000	1,287,000	18.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		825.00000	872,000	18.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,354.00000	1,324,000	17.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		760.00000	809,000	17.88	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		504.00000	539,000	16.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,548.00000	1,504,000	16.56	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.03880	10.11800		20.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,919.00000	1,879,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,001.00000	1,040,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,897.00000	1,858,000	19.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,029.00000	1,069,000	19.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,941.00000	1,900,000	18.87	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		973.00000	1,011,000	18.87	0.00	0	0.00
\$ / R M/On	19/03/2012		Foreign Exchange Future			7.76560	7.84630		15.56	163,077.60	21	409.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		35,462.00000	29,526,000	15.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		5,832.00000	7,966,000	15.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		31,898.00000	26,306,000	15.22	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		7,268.00000	9,746,000	15.22	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		39,237.00000	32,977,000	15.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		4,607.00000	6,417,000	15.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		43,083.00000	49,681,000	18.62	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		7,713.00000	6,241,000	18.62	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.86890	7.95010		16.61	314,756.00	40	518.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		20,401.00000	18,265,000	18.87	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		60,391.00000	66,375,000	18.87	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		19,310.00000	17,279,000	19.11	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		64,300.00000	70,389,000	19.11	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		21,583.00000	19,320,000	18.64	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		56,573.00000	62,430,000	18.64	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.29380	12.37720		13.50	663,865.20	54	10,560.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		946.00000	866,000	14.16	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		19.00000	22,000	14.16	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		898.00000	818,000	13.83	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		21.00000	24,000	13.83	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		995.00000	914,000	14.48	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		18.00000	20,000	14.48	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		850.00000	771,000	13.51	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put		23.00000	27,000	13.51	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		537.00000	473,000	12.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		60.00000	79,000	12.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,386.00000	1,303,000	17.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		9.00000	9,000	17.00	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		618.00000	549,000	12.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		41.00000	55,000	12.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		277.00000	234,000	13.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		200.00000	240,000	13.50	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,043.00000	962,000	14.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		16.00000	18,000	14.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,484.00000	1,401,000	17.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		7.00000	7,000	17.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		707.00000	631,000	12.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		30.00000	37,000	12.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,288.00000	1,205,000	16.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		11.00000	11,000	16.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		462.00000	403,000	13.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		85.00000	109,000	13.02	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		499.00000	437,000	12.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		72.00000	93,000	12.94	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		176.00000	148,000	14.40	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		349.00000	404,000	14.40	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		574.00000	641,000	15.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		101.00000	85,000	15.49	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,195.00000	1,275,000	17.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		22.00000	19,000	17.07	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.44660	12.53050		14.48	124,466.00	10	2,875.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		835.00000	769,000	13.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		155.00000	172,000	13.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		799.00000	736,000	13.59	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		169.00000	189,000	13.59	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		873.00000	805,000	13.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		143.00000	158,000	13.51	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.59900	12.68350		15.47	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		389.00000	364,000	17.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,156.00000	1,215,000	17.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		377.00000	353,000	17.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,194.00000	1,254,000	17.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		400.00000	375,000	17.15	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,117.00000	1,176,000	17.15	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10210	0.10300		15.30	0.00	0	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,304.00000	1,214,000	17.16	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		4.00000	4,000	17.16	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		405.00000	342,000	15.30	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		105.00000	132,000	15.30	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,300.00000	2,210,000	23.35	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	23.35	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10360	0.10450		16.16	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		318.00000	287,000	18.33	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		668.00000	727,000	18.33	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		132.00000	117,000	21.02	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,482.00000	1,557,000	21.02	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		807.00000	740,000	16.14	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		157.00000	180,000	16.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.22830	10.30880		12.14	12,089,850.60	1,182	21,602.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		305.00000	249,000	12.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		96.00000	121,000	12.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		273.00000	219,000	12.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		114.00000	141,000	12.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		340.00000	281,000	12.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		81.00000	103,000	12.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,262.00000	1,181,000	15.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		3.00000	3,000	15.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		214.00000	171,000	12.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		155.00000	193,000	12.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		538.00000	468,000	12.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		29.00000	40,000	12.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,311.00000	1,231,000	16.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		2.00000	3,000	16.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		454.00000	388,000	12.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		45.00000	60,000	12.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		94.00000	73,000	13.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		385.00000	445,000	13.96	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		66.00000	51,000	14.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		507.00000	573,000	14.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		188.00000	151,000	12.59	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		179.00000	223,000	12.59	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		32.00000	25,000	16.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		823.00000	897,000	16.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		14.00000	9,000	17.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,205.00000	1,281,000	17.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		48.00000	37,000	15.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		639.00000	709,000	15.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		7.00000	5,000	18.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,448.00000	1,527,000	18.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		43.00000	34,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		684.00000	756,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		772.00000	694,000	13.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		13.00000	16,000	13.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		23.00000	16,000	17.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,014.00000	1,088,000	17.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		59.00000	46,000	14.98	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		550.00000	618,000	14.98	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		730.00000	802,000	16.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		39.00000	30,000	16.10	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,302.00000	1,379,000	18.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		11.00000	7,000	18.06	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		376.00000	314,000	12.25	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		67.00000	86,000	12.25	0.00	0	3,400.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.36910	10.45020		13.72	0.00	0	24,649.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		380.00000	338,000	13.87	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		330.00000	369,000	13.87	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		358.00000	319,000	14.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		358.00000	400,000	14.02	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		404.00000	358,000	13.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		304.00000	339,000	13.72	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.51280	10.59450		14.50	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		443.00000	404,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		574.00000	617,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		422.00000	384,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		603.00000	647,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		465.00000	392,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		546.00000	555,000	14.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.92530	11.00750		14.68	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		726.00000	694,000	15.60	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,212.00000	1,262,000	15.60	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		712.00000	680,000	15.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,248.00000	1,298,000	15.67	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		740.00000	708,000	15.52	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,176.00000	1,226,000	15.52	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			420.70100	419.61400			0.00	0	0.00
AL7T	On	03/05/2012	Index Future			426.59200	425.49600			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			433.04800	431.93700			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			383.00300	382.01000			857,926,720.00	224	123.00
ALBI	On	03/05/2012	Index Future			388.36700	387.36600			411,669,020.00	106	914.00
ALBI	On	02/08/2012	Index Future			394.24400	393.22900			465,207,920.00	118	118.00
ANY DA	On	20/04/2012	Any day expiry			7.80210	7.88270		16.04	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		163.00000	139,000	17.72	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		380.00000	437,000	17.72	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		150.00000	128,000	18.00	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		417.00000	476,000	18.00	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		178.00000	151,000	17.44	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		345.00000	399,000	17.44	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.77720	7.90000		15.64	0.00	966	966.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		0.00000	149,000	16.56	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		0.00000	272,000	16.56	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		0.00000	134,000	16.87	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Put		0.00000	307,000	16.87	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Call		0.00000	166,000	16.26	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Put		0.00000	239,000	16.26	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.27650	8.31000		11.94	0.00	0	22,416.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,062.00000	1,029,000	16.49	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		2.00000	3,000	16.49	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,012.00000	979,000	16.15	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		2.00000	3,000	16.15	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	7.20	Call		1,112.00000	1,078,000	16.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		2.00000	2,000	16.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		913.00000	880,000	15.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		3.00000	4,000	15.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,361.00000	1,327,000	18.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	1,000	18.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		573.00000	540,000	13.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		13.00000	14,000	13.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		864.00000	831,000	15.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		4.00000	5,000	15.13	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,311.00000	1,277,000	18.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	1,000	18.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,110.00000	2,077,000	19.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	1,000	19.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		434.00000	403,000	12.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		24.00000	27,000	12.32	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.30880	8.34180		12.92	0.00	0	8,883.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		737.00000	706,000	12.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		45.00000	47,000	12.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		694.00000	664,000	12.74	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		52.00000	55,000	12.74	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		780.00000	749,000	12.79	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		38.00000	40,000	12.79	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.34540	8.37910		13.56	0.00	0	2,328.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		432.00000	408,000	13.41	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	17/09/2012	Foreign Exchange Future	8.24	Put		289.00000	299,000	13.41	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		407.00000	384,000	13.47	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		314.00000	325,000	13.47	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		459.00000	434,000	13.34	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		266.00000	275,000	13.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.41130	9.44700		15.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,451.00000	2,406,000	15.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		304.00000	295,000	15.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,409.00000	2,364,000	15.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		312.00000	303,000	15.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,494.00000	2,448,000	15.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		297.00000	287,000	15.83	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.77210	7.84740		11.59	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		330.00000	269,000	11.73	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		33.00000	47,000	11.73	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		290.00000	233,000	11.70	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		43.00000	61,000	11.70	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		371.00000	308,000	11.77	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		24.00000	36,000	11.77	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.85810	7.93430		11.24	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		152.00000	127,000	12.51	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		368.00000	419,000	12.51	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		139.00000	116,000	12.72	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		405.00000	458,000	12.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		166.00000	139,000	12.29	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		332.00000	381,000	12.29	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.10340	0.12340			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.17360	0.15030			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.04320	0.05870			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.11280	0.08200			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.07650	0.09320			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.07530	0.08720			0.00	0	12,500.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.49300	8.56440		14.71	84,930.00	10	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		169.00000	137,000	15.19	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		205.00000	244,000	15.19	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		150.00000	121,000	15.42	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		236.00000	278,000	15.42	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		190.00000	155,000	14.95	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		176.00000	212,000	14.95	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.62140	8.69210		16.13	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		209.00000	196,000	17.94	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		617.00000	675,000	17.94	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		198.00000	186,000	18.13	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		656.00000	715,000	18.13	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		222.00000	208,000	17.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2012	Foreign Exchange Future	9.05	Put		580.00000	637,000	17.76	0.00	0	0.00
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			383.89100	382.94500			694,842,710.00	181	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		139,450.00000	148,910,000		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		139,350.00000	148,810,000		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		139,550.00000	149,010,000		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			389.26700	388.31300			704,573,270.00	181	181.00
GOVI	On	03/05/2012	GOVI	382.00	Call		63,130.00000	72,670,000		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		63,030.00000	72,570,000		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		63,230.00000	72,770,000		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			395.15800	394.19100			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		41,910.00000	51,580,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		41,810.00000	51,480,000		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		42,010.00000	51,680,000		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
IGOV	On	02/02/2012	Index Future			168.10800	168.30100			189,962,040.00	113	113.00
IGOV	On	03/05/2012	Index Future			170.46200	170.66000			192,622,060.00	113	514.00
IGOV	On	02/08/2012	Index Future			173.04200	173.24300			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			456.34300	456.34300			401,581,840.00	88	0.00
ILBI	On	03/05/2012	Index Future			463.63400	463.63400			139,090,200.00	30	0.00
ILBI	On	02/08/2012	Index Future			473.36500	473.36500			487,565,950.00	103	152.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2012	Jibar Tradeable Future				5.60000	5.61000			0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future				5.60000	5.61000			0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future				5.61000	5.62000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.63000	5.64000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future				5.65000	5.66000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.69000	5.70000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.80000	5.80000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.91000	5.93000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.06000	6.09000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.25000	6.29000			0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.45000	6.49000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.45390	6.47730		10.63	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Call		227.00000	208,000	11.01	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.28	Put		33.00000	38,000	11.01	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Call		219.00000	200,000	10.99	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.29	Put		35.00000	40,000	10.99	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Call		235.00000	215,000	11.04	0.00	0	0.00
NZ\$ / R	On	19/03/2012	Foreign Exchange Future	6.27	Put		31.00000	35,000	11.04	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.50500	6.52740		12.64	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Call		336.00000	319,000	12.76	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.30	Put		109.00000	114,000	12.76	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Call		304.00000	288,000	12.73	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.35	Put		127.00000	133,000	12.73	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Call		371.00000	353,000	12.79	0.00	0	0.00
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		94.00000	98,000	12.79	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			377.56600	376.36000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / IOn	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.11	Call			1.00000	1,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.11	Put			0.00000	0,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.12	Call			0.00000	0,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.12	Put			9.00000	9,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.10	Call			11.00000	11,000		0.00	0	0.00
PULA / IOn	19/03/2012	Foreign Exchange Future	1.10	Put			0.00000	0,000		0.00	0	0.00
R157 On	02/02/2012	Bond Future				6.39100	6.45400		3.17	0.00	0	4,743.00
R157 On	02/02/2012	Bond Future	8.50	Call			7,093.00000	7,320,000	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			7,260.00000	7,487,000	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			6,926.00000	7,153,000	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			363.00000	572,000	3.13	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.55	Put			18.00000	0,000	3.13	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.00	Put			1,648.00000	1,421,000	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			2,122.00000	2,349,000	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			738.00000	510,000	3.07	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.25	Call			1.00000	0,000	3.07	0.00	0	3,960.00
R157 On	02/02/2012	Bond Future	6.45	Put			124.00000	16,000	3.11	0.00	0	0.00
R157 On	02/02/2012	Bond Future	6.45	Call			110.00000	229,000	3.11	0.00	0	1,320.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	6.65	Call		704.00000	930,000	3.15	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		1.00000	0,000	3.15	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,649.00000	2,876,000	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			6.45500	6.52300		3.07	0.00	0	10,880.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,611.00000	5,837,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		3.00000	1,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,768.00000	5,994,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		2.00000	0,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,455.00000	5,680,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		4.00000	1,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,333.00000	1,141,000	3.02	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		415.00000	451,000	3.02	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		763.00000	833,000	3.07	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		840.00000	682,000	3.07	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		1,244.00000	1,360,000	3.14	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		487.00000	375,000	3.14	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.48300	6.55700		3.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,576.00000	4,722,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		210.00000	126,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,706.00000	4,857,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		192.00000	114,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,446.00000	4,587,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		228.00000	139,000	3.83	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.50900	6.59000		3.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	7.00	Call		2,358.00000	2,286,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,197.00000	894,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,451.00000	2,381,000	3.62	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,150.00000	848,000	3.62	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,266.00000	2,193,000	3.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,246.00000	942,000	3.60	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.50300	6.60000		3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		386.00000	1,902,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		0.00000	1,265,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		515.00000	1,979,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		0.00000	1,214,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		258.00000	1,827,000	3.18	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		0.00000	1,319,000	3.18	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			8.12100	8.17800		12.24	552,802,961.48	4,543	22,921.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,608.00000	8,163,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	12.58	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		8,048.00000	8,603,000	12.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	12.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,165.00000	7,720,000	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

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	7.75	Put		4,258.00000	3,703,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		0.00000	0,000	11.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		15,085.00000	14,530,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	11.56	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		1,769.00000	1,209,000	11.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		24.00000	19,000	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		37,457.00000	38,012,000	12.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		109,231.00000	109,786,000	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			8.19700	8.25600		11.60	560,530,422.76	4,543	26,902.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,560.00000	7,970,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		772.00000	619,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,921.00000	8,343,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		697.00000	556,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,205.00000	7,601,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		855.00000	688,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,012.00000	4,525,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,554.00000	1,630,000	11.39	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,256.00000	2,844,000	11.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,721.00000	2,873,000	11.57	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		4,279.00000	4,537,000	11.83	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,989.00000	1,684,000	11.83	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,508.00000	6,877,000	12.14	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		1,043.00000	848,000	12.14	0.00	0	2,250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future			8.26100	8.32200		14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,963.00000	7,634,000	15.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,057.00000	3,156,000	15.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,255.00000	7,925,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,905.00000	3,003,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,676.00000	7,349,000	15.26	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,217.00000	3,318,000	15.26	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,051.00000	5,095,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,375.00000	4,991,000	14.88	0.00	0	8,750.00
R186	On	01/11/2012	Bond Future			8.32400	8.38700		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,824.00000	8,283,000	14.90	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,558.00000	4,436,000	14.90	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		8,096.00000	8,552,000	14.94	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,390.00000	4,266,000	14.94	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,556.00000	8,017,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,732.00000	4,612,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.38300	8.45000		14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		449.00000	7,642,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		0.00000	6,587,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		896.00000	7,883,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		0.00000	6,381,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		0.00000	7,412,000	14.92	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		0.00000	6,806,000	14.92	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
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			218.86510	218.90895			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		909.00000	865,000		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		859.00000	815,000		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		959.00000	915,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.62824	215.67105			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		671.00000	628,000		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		621.00000	578,000		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		721.00000	678,000		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			248.85771	248.86045			0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Call		11,860.00000	11,858,000		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		11,810.00000	11,808,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/02/2012	Bond Future	236.95	Call		11,910.00000	11,908,000		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			252.34261	252.34935			0.00	0	965.00
R197	On	03/05/2012	Bond Future	251.00	Call		1,349.00000	1,343,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		1,299.00000	1,293,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		1,399.00000	1,393,000		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
R201	On	02/02/2012	Bond Future			5.95000	6.01200		2.55	39,573,610.25	365	2,709.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,867.00000	6,036,000	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		5,994.00000	6,162,000	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		5,741.00000	5,909,000	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			5.98000	6.04800		2.29	40,127,432.05	365	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,132.00000	4,300,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		2.00000	1,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,250.00000	4,418,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		2.00000	0,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,014.00000	4,181,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		2.00000	0,000	2.51	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	02/08/2012	Bond Future			5.96200	6.03700		2.80	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,372.00000	3,476,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		127.00000	61,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,470.00000	3,578,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		117.00000	55,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,275.00000	3,374,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		139.00000	68,000	2.99	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.92400	6.00900		2.49	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,828.00000	1,655,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		835.00000	489,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,897.00000	1,727,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		803.00000	460,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,760.00000	1,585,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		867.00000	519,000	2.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.81700	5.92100		2.23	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		587.00000	1,404,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		0.00000	631,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		675.00000	1,462,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		0.00000	600,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		498.00000	1,346,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		0.00000	662,000	2.26	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			186.37402	186.96660			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.00	Call		9,967.00000	9,374,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,917.00000	9,324,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		10,017.00000	9,424,000		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			188.98392	189.58765			115,658,159.04	612	36,955.00
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		412.00000	1,016,000		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		462.00000	1,066,000		0.00	0	0.00
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		362.00000	966,000		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			7.08100	7.14400		5.78	0.00	0	1,720.00
R203	On	02/02/2012	Bond Future	8.75	Call		7,213.00000	7,509,000	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		7,428.00000	7,724,000	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		6,998.00000	7,294,000	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		919.00000	622,000	5.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		4.00000	3,000	5.68	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		82.00000	6,000	5.76	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	02/02/2012	Bond Future	7.20	Call		344.00000	564,000	5.76	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		964.00000	1,257,000	5.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		3.00000	0,000	5.82	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,699.00000	3,995,000	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			7.16200	7.22800		5.69	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,604.00000	6,889,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		28.00000	16,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,807.00000	7,094,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		24.00000	14,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,401.00000	6,685,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		33.00000	20,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,811.00000	1,597,000	5.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		780.00000	863,000	5.61	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,417.00000	1,228,000	5.66	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		1,066.00000	1,174,000	5.66	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,805.00000	1,971,000	5.78	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		813.00000	682,000	5.78	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,919.00000	3,138,000	5.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		386.00000	308,000	5.93	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.22100	7.29100		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,568.00000	5,792,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		519.00000	441,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,734.00000	5,962,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		483.00000	409,000	7.18	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	02/08/2012	Bond Future	8.45	Call		5,399.00000	5,623,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		553.00000	475,000	7.18	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.28200	7.35700		6.78	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,390.00000	3,578,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,789.00000	1,668,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,520.00000	3,707,000	6.99	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,718.00000	1,596,000	6.99	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,263.00000	3,449,000	6.95	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,864.00000	1,741,000	6.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.33500	7.41800		6.33	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		0.00000	1,336,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,661.00000	4,672,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		0.00000	1,402,000	6.14	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,457.00000	4,535,000	6.14	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		0.00000	1,276,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,865.00000	4,816,000	6.13	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			7.39100	7.43400		7.21	0.00	0	3,450.00
R204	On	02/02/2012	Bond Future	9.00	Call		8,047.00000	8,279,000	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		8,290.00000	8,523,000	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		7,802.00000	8,035,000	7.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		1,007.00000	771,000	7.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		7.00000	3,000	7.00	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		3,003.00000	3,236,000	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		440.00000	599,000	7.10	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		84.00000	10,000	7.10	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.47400	7.51900		6.84	0.00	0	3,126.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,296.00000	6,491,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		112.00000	71,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,522.00000	6,722,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		97.00000	61,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,069.00000	6,261,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		127.00000	83,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,268.00000	3,025,000	6.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		513.00000	506,000	6.65	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,214.00000	2,294,000	6.98	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		1,017.00000	861,000	6.98	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.54100	7.58800		8.56	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,381.00000	5,594,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		907.00000	882,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,567.00000	5,776,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		854.00000	826,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,196.00000	5,409,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		960.00000	936,000	9.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future			7.60800	7.65700		8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,956.00000	4,071,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,303.00000	2,180,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,105.00000	4,219,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,214.00000	2,090,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,815.00000	3,925,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,401.00000	2,272,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.66600	7.72000		8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		1,300.00000	4,263,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		0.00000	2,710,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		1,530.00000	4,400,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		0.00000	2,617,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		1,069.00000	4,128,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		0.00000	2,806,000	8.34	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			5.83000	5.89200		1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,786.00000	3,900,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,874.00000	3,988,000	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		3,698.00000	3,813,000	1.62	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	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	1.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.86000	5.93100		1.44	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,488.00000	2,602,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		1.00000	1,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,566.00000	2,680,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		1.00000	1,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,410.00000	2,524,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		1.00000	1,000	1.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.81300	5.89600		1.67	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,935.00000	1,996,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		89.00000	35,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,995.00000	2,059,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		82.00000	31,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,876.00000	1,933,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		97.00000	40,000	1.78	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.70900	5.81100		1.36	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		867.00000	682,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		650.00000	347,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		902.00000	719,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		627.00000	327,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		835.00000	647,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		675.00000	369,000	1.38	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.43200	5.57600		1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		381.00000	753,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		0.00000	243,000	1.10	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	07/02/2013	Bond Future	6.05	Call		425.00000	785,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		0.00000	230,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		336.00000	722,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		0.00000	256,000	1.10	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			7.62600	7.67900		7.43	0.00	0	18,047.00
R207	On	02/02/2012	Bond Future	9.00	Call		7,263.00000	7,569,000	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		7,524.00000	7,830,000	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
R207	On	02/02/2012	Bond Future	8.95	Call		7,000.00000	7,307,000	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		1,922.00000	1,615,000	7.23	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		0.00000	0,000	7.23	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		308.00000	92,000	7.38	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		140.00000	231,000	7.38	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		988.00000	1,287,000	7.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		8.00000	0,000	7.48	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		4,596.00000	4,903,000	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			7.71100	7.76600		8.01	0.00	0	24,935.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,556.00000	5,809,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		232.00000	176,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,790.00000	6,046,000	8.65	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	03/05/2012	Bond Future	8.80	Put		205.00000	152,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,323.00000	5,570,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		260.00000	198,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,707.00000	2,433,000	7.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		916.00000	951,000	7.88	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,015.00000	1,770,000	7.97	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,362.00000	1,426,000	7.97	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,414.00000	2,547,000	8.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,114.00000	938,000	8.17	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,559.00000	3,749,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		623.00000	504,000	8.36	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.78100	7.83900		10.08	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,803.00000	6,120,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		999.00000	999,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,002.00000	6,313,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		943.00000	937,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,606.00000	5,924,000	10.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,058.00000	1,059,000	10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.84800	7.90800		9.88	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,390.00000	4,544,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,603.00000	2,439,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,549.00000	4,703,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,504.00000	2,340,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,233.00000	4,386,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,704.00000	2,540,000	9.98	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	07/02/2013	Bond Future			7.90900	7.97400		9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		1,400.00000	4,791,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		0.00000	3,057,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		1,651.00000	4,940,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		0.00000	2,956,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		1,148.00000	4,643,000	9.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		0.00000	3,161,000	9.94	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			7.68100	7.72400		7.83	0.00	0	8,905.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,521.00000	7,789,000	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		7,800.00000	8,068,000	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		7,241.00000	7,509,000	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		1,722.00000	1,454,000	7.53	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		0.00000	0,000	7.53	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		300.00000	102,000	7.66	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		151.00000	220,000	7.66	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,091.00000	1,353,000	7.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		5.00000	0,000	7.77	0.00	0	960.00

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	8.55	Call		4,959.00000	5,227,000	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			7.75700	7.80100		9.14	0.00	0	9,269.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,053.00000	7,297,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		128.00000	105,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,310.00000	7,557,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		111.00000	90,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,795.00000	7,039,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		146.00000	122,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,815.00000	2,620,000	9.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		968.00000	1,040,000	9.01	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,071.00000	1,904,000	9.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,456.00000	1,556,000	9.11	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,609.00000	2,772,000	9.37	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,115.00000	1,011,000	9.37	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,862.00000	4,067,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		607.00000	545,000	9.60	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.82000	7.86600		11.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,178.00000	6,433,000	11.65	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,126.00000	1,108,000	11.65	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,392.00000	6,646,000	11.68	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,064.00000	1,046,000	11.68	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,967.00000	6,222,000	11.62	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,191.00000	1,173,000	11.62	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.88300	7.93100		11.37	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	01/11/2012	Bond Future	8.25	Call		4,498.00000	4,835,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,679.00000	2,738,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,672.00000	5,006,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,572.00000	2,628,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,334.00000	4,666,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,797.00000	2,851,000	11.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.94000	7.99100		10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		51.00000	4,383,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		0.00000	4,045,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		331.00000	4,534,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		0.00000	3,916,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		0.00000	4,239,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		231.00000	4,183,000	10.96	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			8.57100	8.60800		16.61	0.00	0	1,199.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,096.00000	3,399,000	16.83	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	16.83	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,476.00000	3,779,000	16.87	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	16.87	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,713.00000	3,015,000	16.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2012	Bond Future	8.95	Put		1.00000	0,000	16.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.63800	8.67600		16.60	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,013.00000	4,218,000	16.90	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,473.00000	1,371,000	16.90	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,266.00000	4,480,000	16.96	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,346.00000	1,253,000	16.96	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,766.00000	3,963,000	16.84	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,609.00000	1,499,000	16.84	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.69600	8.73500		20.49	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,404.00000	6,929,000	21.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,475.00000	2,688,000	21.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,648.00000	7,167,000	21.10	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,355.00000	2,562,000	21.10	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,164.00000	6,693,000	20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,602.00000	2,819,000	20.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.75400	8.79400		21.22	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,866.00000	6,561,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,272.00000	4,651,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,083.00000	6,772,000	21.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,110.00000	4,484,000	21.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,662.00000	6,352,000	21.43	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,450.00000	4,824,000	21.43	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.80900	8.85200		20.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		1,138.00000	7,222,000	21.01	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		0.00000	5,749,000	21.01	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	07/02/2013	Bond Future	9.05	Call		1,516.00000	7,426,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		0.00000	5,575,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		756.00000	7,020,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		0.00000	5,928,000	20.96	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			139.52007	139.70223			0.00	0	20.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,702.00000	8,520,000		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		8,652.00000	8,470,000		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		8,752.00000	8,570,000		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			139.71782	139.90342			0.00	0	735.00
R210	On	03/05/2012	Bond Future	139.00	Call		903.00000	718,000		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		853.00000	668,000		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		953.00000	768,000		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	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			116.63695	116.65022			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,150.00000	6,137,000		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		6,100.00000	6,087,000		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		6,200.00000	6,187,000		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			118.27025	118.28560			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		86.00000	70,000		0.00	0	0.00
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		36.00000	20,000		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		136.00000	120,000		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			114.57975	114.48162			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		5,982.00000	6,080,000		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		5,932.00000	6,030,000		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		6,032.00000	6,130,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2012	Bond Future			116.18427	116.08651			0.00	0	2,777.00
R212	On	03/05/2012	Bond Future	115.30	Call		787.00000	884,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		737.00000	834,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		837.00000	934,000		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			8.53600	8.59400		14.93	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,255.00000	3,736,000	15.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	15.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,643.00000	4,124,000	15.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	15.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,865.00000	3,345,000	15.09	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1.00000	0,000	15.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.60800	8.66700		14.87	0.00	0	92.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,474.00000	5,849,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		923.00000	816,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,761.00000	6,145,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		837.00000	739,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,191.00000	5,556,000	15.37	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1,016.00000	899,000	15.37	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.66900	8.73000		18.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,526.00000	7,155,000	18.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.25	Put		2,501.00000	2,638,000	18.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,775.00000	7,402,000	18.88	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,378.00000	2,514,000	18.88	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,279.00000	6,910,000	18.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,629.00000	2,768,000	18.78	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.73300	8.79600		18.97	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,935.00000	6,712,000	19.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,342.00000	4,618,000	19.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,157.00000	6,930,000	19.25	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,181.00000	4,453,000	19.25	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,727.00000	6,498,000	19.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,520.00000	4,790,000	19.15	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.79600	8.86200		18.52	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		1,067.00000	7,330,000	18.75	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		0.00000	5,745,000	18.75	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		1,449.00000	7,538,000	18.79	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		0.00000	5,571,000	18.79	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		683.00000	7,123,000	18.70	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		0.00000	5,922,000	18.70	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future			1.22940	1.24320		16.35	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.20	Call		541.00000	438,000	15.29	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.20	Put		109.00000	144,000	15.29	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.25	Call		258.00000	199,000	16.35	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.25	Put		326.00000	405,000	16.35	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.15	Call		956.00000	829,000	15.21	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.15	Put		24.00000	35,000	15.21	0.00	0	0.00
YUAN/FO	n	18/06/2012	Foreign Exchange Future			1.24490	1.25870		16.90	0.00	0	0.00
YUAN/FO	n	18/06/2012	Foreign Exchange Future	1.15	Call		1,198.00000	1,081,000	15.63	0.00	0	0.00
YUAN/FO	n	18/06/2012	Foreign Exchange Future	1.15	Put		111.00000	132,000	15.63	0.00	0	0.00
YUAN/FO	n	18/06/2012	Foreign Exchange Future	1.20	Call		830.00000	736,000	15.97	0.00	0	0.00
YUAN/FO	n	18/06/2012	Foreign Exchange Future	1.20	Put		243.00000	287,000	15.97	0.00	0	0.00
YUAN/FO	n	18/06/2012	Foreign Exchange Future	1.10	Call		1,642.00000	1,514,000	16.55	0.00	0	0.00
YUAN/FO	n	18/06/2012	Foreign Exchange Future	1.10	Put		55.00000	65,000	16.55	0.00	0	0.00
Total for Derivatives :										6,139,215,924.38	48,965	1 228 440.00

i-Bonds

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			800,000,000.00	8,000	15,006,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			500,000,000.00	5,000	5,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			200,000,000.00	2,000	88,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000		19,200,000,000.00		2,400,000	2,400,000.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	6,989,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	6,936,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	160,000,000.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			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
AHF1C	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	7,829,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	14,191,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	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
BAYA13On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB03On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4On	30/06/2035	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
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
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
BD311B	On	04/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311F	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
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			600,000,000.00	6,000	3,483,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	4,281,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	48,000.00
CBL09	On	29/01/2017	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
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			500,000,000.00	5,000	12,193,000.00
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			30,000,000,000,000.00	300,000,000	150,000,000.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			2,800,000,000,000.00	350,000,000	175,000,000.00
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104On	15/06/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN108On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN110On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On 30/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN22	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			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
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			10,148,852,000,000.00	101,488,520	27,689,630.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			2,618,800,000,000.00	26,188,000	6,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			12,000,000,000,000.00	120,000,000	20,000,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	30/09/2012			100.00000	100.00000			0.00	0	550,000,000.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			618,000,000,000.00	6,180,000	25,180,000.00
DV22	On	07/02/2020			100.00000	100.00000			83,500,000,000.00	835,000	78,455,000.00
DV23	On	27/02/2023			100.00000	100.00000			200,000,000.00	2,000	123,284,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000			14,814,800,000.00	148,148	16,475,074.00
EDC01	On	04/04/2016			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			300,000,000.00	3,000,000	49,100,000.00
ES18	On	20/04/2018			9.25000	9.25000			37,000,000.00	4,000	290,740,000.00
ES23	On	25/01/2023			10.00000	10.00000			18,000,000,000.00	1,800,000	270,800,000.00
ES26	On	02/04/2026			7.85000	7.85000			3,964,250,000.00	505,000	18,813,000.00
ES33	On	15/09/2033			7.50000	7.50000			750,217,500,000.00	100,029,000	153,149,000.00
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			400,000,000.00	4,000	5,125,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	7,000,000.00
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
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	1,500,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	2,100,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000.00	1,000	1,755,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			16,101,000,000,000.00	161,010,000	159,265,000.00
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	5,000,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	8.00
GPT11	On	29/01/2013	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
GPT12	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16iOn	18/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16iOn	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000		40,000,000,000.00	400,000	400,000	200,000.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	27,873,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	18,603,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	3,065,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND132	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000		14,200,000,000,000.00		142,000,000	71,000,000.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND218	On	02/05/2012			100.00000	100.00000			200,000,000,000.00	2,000,000	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
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	118,000.00
IPL5	On	28/09/2015	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
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	1,657,000.00
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	765,000,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		18,800,000,000,000.00	188,000,000	94,000,000.00	
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		4,000,000,000,000.00	40,000,000	20,000,000.00	
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
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000				0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000				0.00	0	4,700,000.00
MAQ00	On	27/01/2013	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
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	4,700,000.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			400,000,000.00	4,000	33,040,000.00
MTN02	On	13/07/2014			100.00000	100.00000			900,000,000.00	9,000	2,992,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			500,000,000.00	5,000	3,808,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			500,000,000.00	5,000	8,804,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			200,000,000.00	2,000	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			800,000,000.00	8,000	9,962,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000				0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000				0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000				0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000				0.00	0	0.00
NCLN6	On	30/01/2013			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
NED7	On	08/02/2012			100.00000	100.00000				0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000				0.00	0	4,014,000.00
NED9	On	06/07/2017			100.00000	100.00000				0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2012			7.05500	7.05500				0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000				0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000				0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000				0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500				0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000				0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000				0.00	0	115,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000				0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/10/2022			100.00000	100.00000			500,000,000.00	5,000	382,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015			100.00000	100.00000			900,000,000.00	9,000	31,331,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.39000	6.45000		174,110,540,940,000.00	27,247,346,000	15,513,697,812.00	
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			8.12000	8.17500		80,511,842,521,040.00	9,915,251,542	10,245,943,192.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			218.83241	218.77825		578,374,059.63	2,643	590,203,798.00	
R197	On	07/12/2023			2.17000	2.17000		63,595,803,740.00	29,306,822	432,870,130.00	
R201	On	21/12/2014			5.95000	6.01000		13,097,556,500,000.00	2,201,270,000	2,385,953,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Spot Bond			2.32000	2.30000			1,554,178,092,000.00	669,904,350	1,750,719,350.00
R203	On	15/09/2017	Spot Bond			7.08000	7.14000			26,900,233,440,000.00	3,799,468,000	6,468,865,000.00
R204	On	21/12/2018	Spot Bond			7.39000	7.43000			21,917,845,810,000.00	2,965,879,000	5,741,411,982.00
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			5.83000	5.89000			13,217,058,910,000.00	2,267,077,000	4,190,717,000.00
R207	On	15/01/2020	Spot Bond			7.62500	7.67500			31,393,974,825,000.00	4,117,242,600	10,607,064,000.00
R208	On	31/03/2021	Spot Bond			7.68000	7.72000			24,651,655,680,000.00	3,209,851,000	7,736,445,214.00
R209	On	31/03/2036	Spot Bond			8.57000	8.60500			31,592,130,910,000.00	3,686,363,000	8,609,569,000.00
R210	On	31/03/2028	Spot Bond			2.35000	2.34000			9,215,494,450.00	3,921,487	1,322,717,829.00
R211	On	31/01/2017	Spot Bond			0.90000	0.90000			3,274,200.00	3,638	151,486,638.00
R212	On	31/01/2022	Spot Bond			2.07000	2.08000			303,743,182,590.00	146,735,837	1,255,005,279.00
R213	On	28/02/2031	Spot Bond			8.53500	8.59000			14,675,079,000,000.00	1,719,400,000	2,690,670,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			8,225,035,000,000.00	1,265,390,000	3,464,970,000.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES07	On	14/02/2012	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	32,800,000.00
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			96,000,000,000.00	12,000,000	6,000,000.00
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			0.00	0	17,316,912.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	2,468,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,689,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	805,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	6,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	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			200,000,000.00	2,000	9,924,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	1,660,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	12,534,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			58,800,000,000.00	588,000	198,000.00
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
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN868	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		13,800,000,000,000.00	138,000,000	69,000,000.00	
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000		5,400,000,000,000.00	54,000,000	54,000,000.00	
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SYN887	On	17/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN888	On	17/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN889	On	19/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN890	On	20/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN891	On	03/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN892	On	05/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000				0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500				0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	3,408,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			732,130,700,000.00	7,321,307	1,019,886,530.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			18,056,000,000.00	180,560	269,290,780.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			4,200,000,000,000.00	42,000,000	239,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	151,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	14,318,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOD002	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	69,345,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	128,000,000.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							579,260,040,007,080.00	65,044,634,454	91 053 845 158.00

Grand Total: **579,266,179,223,004.00** **65,044,683,419** **91 055 073 598.00**