



Daily MTM Report

Daily summary for: 08/02/2012

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			7.60460	7.61910		15.75	36,448,847.80	4,793	248,361.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		594.00000	581,000	16.01	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		11.00000	12,000	16.01	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		548.00000	534,000	15.80	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		15.00000	15,000	15.80	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		642.00000	628,000	16.23	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		9.00000	9,000	16.23	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		628.00000	615,000	16.17	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		9.00000	10,000	16.17	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		489.00000	476,000	15.52	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		20.00000	21,000	15.52	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		403.00000	390,000	15.36	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		34.00000	35,000	15.36	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		822.00000	808,000	17.20	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		3.00000	3,000	17.20	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		445.00000	431,000	15.30	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		26.00000	26,000	15.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		872.00000	858,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		3.00000	3,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		196.00000	186,000	15.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		127.00000	131,000	15.69	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		67.00000	62,000	18.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		398.00000	407,000	18.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		289.00000	277,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		70.00000	72,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		29.00000	26,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		710.00000	721,000	20.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		921.00000	907,000	17.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	2,000	17.98	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		26.00000	24,000	21.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		757.00000	769,000	21.18	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		773.00000	759,000	16.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		4.00000	4,000	16.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		59.00000	54,000	18.41	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		440.00000	449,000	18.41	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		535.00000	521,000	15.74	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		16.00000	16,000	15.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		971.00000	957,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	2,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		255.00000	244,000	15.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		86.00000	89,000	15.58	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		36.00000	33,000	19.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		617.00000	628,000	19.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		88.00000	81,000	17.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		319.00000	326,000	17.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		581.00000	568,000	15.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		12.00000	13,000	15.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,021.00000	1,006,000	18.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		2.00000	1,000	18.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		100.00000	93,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		281.00000	288,000	17.08	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		52.00000	48,000	18.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		483.00000	493,000	18.81	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		77.00000	71,000	17.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		358.00000	366,000	17.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		41.00000	37,000	19.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		572.00000	582,000	19.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		325.00000	313,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		56.00000	58,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		363.00000	350,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		44.00000	45,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		725.00000	711,000	16.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		6.00000	6,000	16.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		131.00000	122,000	16.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		212.00000	217,000	16.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		46.00000	42,000	19.20	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		527.00000	537,000	19.20	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		224.00000	214,000	15.64	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		105.00000	109,000	15.64	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,220.00000	1,205,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	0,000	20.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,469.00000	1,455,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	22.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		170.00000	160,000	15.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		151.00000	155,000	15.75	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		33.00000	30,000	20.39	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		664.00000	675,000	20.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,419.00000	1,405,000	21.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		676.00000	663,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		7.00000	8,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		114.00000	107,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		245.00000	252,000	16.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		23.00000	21,000	21.55	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		804.00000	816,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,170.00000	1,156,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	19.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		149.00000	140,000	16.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		180.00000	185,000	16.08	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,070.00000	1,056,000	19.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	19.14	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		1,120.00000	1,106,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	19.53	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,270.00000	1,255,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	0,000	20.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,519.00000	1,505,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		21.00000	19,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		852.00000	864,000	21.92	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		19.00000	17,000	22.29	93,500.00	5,500	12,250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		900.00000	912,000	22.29	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		11.00000	9,000	24.51	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,192.00000	1,204,000	24.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,389.00000	1,402,000	25.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		8.00000	7,000	25.99	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		15.00000	14,000	23.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		996.00000	1,009,000	23.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		14.00000	13,000	23.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,045.00000	1,058,000	23.40	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,143.00000	1,155,000	24.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		12.00000	10,000	24.14	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,094.00000	1,106,000	23.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		13.00000	11,000	23.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,635.00000	1,648,000	26.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		4.00000	3,000	26.53	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,882.00000	1,896,000	26.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		1.00000	1,000	26.21	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,585.00000	1,599,000	26.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		4.00000	4,000	26.60	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.70700	7.77130		16.63	27,406,092.00	3,556	65,852.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		613.00000	561,000	15.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		92.00000	104,000	15.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		576.00000	525,000	15.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		105.00000	118,000	15.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		651.00000	599,000	15.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		80.00000	92,000	15.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		209.00000	186,000	18.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		538.00000	579,000	18.41	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		22.00000	27,000	16.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,043.00000	984,000	16.04	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		132.00000	117,000	20.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		861.00000	910,000	20.27	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		112.00000	99,000	20.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		991.00000	1,042,000	20.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		101.00000	90,000	21.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,080.00000	1,133,000	21.42	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		815.00000	759,000	15.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		44.00000	52,000	15.41	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		446.00000	405,000	15.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		175.00000	198,000	15.98	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		236.00000	211,000	17.96	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	18/06/2012	Foreign Exchange Future	8.00	Put		465.00000	504,000	17.96	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		185.00000	165,000	18.87	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		614.00000	658,000	18.87	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		324.00000	290,000	16.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		303.00000	333,000	16.85	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,170.00000	1,224,000	21.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		91.00000	81,000	21.88	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		346.00000	310,000	16.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		275.00000	303,000	16.63	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,542.00000	1,599,000	23.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		63.00000	56,000	23.73	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.80950	7.82270		17.27	0.00	0	7,819.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		756.00000	746,000	15.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		133.00000	137,000	15.55	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		721.00000	711,000	15.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		148.00000	152,000	15.61	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		793.00000	782,000	15.49	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		120.00000	123,000	15.49	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		164.00000	168,000	15.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		687.00000	677,000	15.67	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,426.00000	1,438,000	21.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		149.00000	147,000	21.99	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		393.00000	387,000	17.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		470.00000	478,000	17.63	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		217.00000	214,000	20.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		994.00000	1,005,000	20.23	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,516.00000	1,528,000	22.34	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		139.00000	137,000	22.34	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,163.00000	1,174,000	20.93	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		186.00000	183,000	20.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.90970	7.92320		17.76	0.00	0	9,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		609.00000	600,000	17.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		386.00000	390,000	17.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		588.00000	579,000	17.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		415.00000	419,000	17.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		631.00000	622,000	16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		358.00000	362,000	16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		568.00000	574,000	18.08	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		491.00000	484,000	18.08	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,416.00000	1,427,000	21.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		239.00000	237,000	21.53	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.00820	8.02130		18.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		637.00000	629,000	17.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		566.00000	571,000	17.93	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		619.00000	611,000	18.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		598.00000	603,000	18.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		656.00000	648,000	17.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		535.00000	540,000	17.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,414.00000	1,426,000	21.19	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		335.00000	334,000	21.19	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	18/03/2013	Foreign Exchange Future	8.10	Call		583.00000	576,000	18.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		662.00000	668,000	18.39	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.23980	8.25380		18.23	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		604.00000	596,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,328.00000	1,334,000	19.74	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		592.00000	584,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,366.00000	1,372,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		616.00000	608,000	19.64	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,290.00000	1,296,000	19.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.81360	8.82670		18.84	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,239.00000	1,228,000	18.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		912.00000	914,000	18.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,220.00000	1,209,000	18.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		943.00000	945,000	18.43	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,259.00000	1,248,000	18.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		882.00000	884,000	18.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		604.00000	605,000	17.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,431.00000	1,419,000	17.01	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.88770	9.90080		20.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,807.00000	1,792,000	19.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,106.00000	1,104,000	19.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,787.00000	1,772,000	19.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,136.00000	1,134,000	19.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,828.00000	1,813,000	19.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,077.00000	1,075,000	19.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.60460	7.61910		15.75	76,046.00	10	419.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		19,583.00000	18,581,000	15.69	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		12,673.00000	13,121,000	15.69	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		16,980.00000	16,039,000	15.75	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		15,070.00000	15,579,000	15.75	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		22,438.00000	21,378,000	15.64	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		10,528.00000	10,918,000	15.64	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		61,736.00000	62,858,000	19.99	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		3,646.00000	3,318,000	19.99	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.70700	7.77130		16.63	0.00	0	518.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		15,577.00000	13,806,000	19.57	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		73,447.00000	78,106,000	19.57	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		14,719.00000	13,042,000	19.80	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		77,589.00000	82,342,000	19.80	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		16,498.00000	14,626,000	19.34	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		69,368.00000	73,926,000	19.34	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.05670	12.05420		13.99	3,375,876.00	280	10,663.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		632.00000	636,000	13.16	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		28.00000	29,000	13.16	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		590.00000	594,000	13.23	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		36.00000	37,000	13.23	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		679.00000	683,000	13.53	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		25.00000	26,000	13.53	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		548.00000	552,000	13.30	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	11.55	Put		44.00000	45,000	13.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		304.00000	305,000	13.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		150.00000	148,000	13.78	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,066.00000	1,069,000	16.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		12.00000	12,000	16.49	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		365.00000	367,000	13.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		111.00000	110,000	13.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		139.00000	137,000	14.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		385.00000	380,000	14.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		727.00000	731,000	13.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		23.00000	24,000	13.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,164.00000	1,167,000	17.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		10.00000	10,000	17.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		433.00000	436,000	13.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		79.00000	79,000	13.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		968.00000	971,000	15.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		14.00000	14,000	15.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		250.00000	251,000	13.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		196.00000	194,000	13.92	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		276.00000	277,000	13.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		172.00000	170,000	13.85	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		85.00000	81,000	15.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		581.00000	574,000	15.76	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		840.00000	835,000	16.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		44.00000	42,000	16.67	0.00	0	3,000.00

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	Put		1,506.00000	1,503,000	19.13	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		10.00000	10,000	19.13	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.20930	12.28530		14.35	0.00	0	2,940.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		649.00000	601,000	13.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		214.00000	242,000	13.76	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		620.00000	572,000	13.84	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		235.00000	263,000	13.84	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		679.00000	630,000	13.67	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		194.00000	221,000	13.67	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.36080	12.35540		15.35	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		301.00000	294,000	17.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,396.00000	1,383,000	17.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		293.00000	286,000	17.81	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,438.00000	1,425,000	17.81	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		310.00000	303,000	17.60	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,355.00000	1,342,000	17.60	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,154.00000	1,165,000	13.77	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		149.00000	154,000	13.77	0.00	0	6,000.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09890	0.09920		17.43	0.00	0	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		932.00000	903,000	17.87	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		12.00000	13,000	17.87	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		194.00000	178,000	17.43	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		274.00000	288,000	17.43	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,921.00000	1,891,000	23.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		1.00000	1,000	23.42	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10040	0.10130		17.22	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		224.00000	197,000	19.51	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		894.00000	957,000	19.51	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		89.00000	78,000	22.11	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,759.00000	1,838,000	22.11	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		593.00000	536,000	17.09	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		263.00000	296,000	17.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.08780	10.04670		12.54	0.00	0	21,462.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		148.00000	161,000	12.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		201.00000	173,000	12.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		130.00000	141,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		233.00000	203,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		169.00000	187,000	12.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		172.00000	149,000	12.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,001.00000	1,041,000	15.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		4.00000	3,000	15.89	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		100.00000	108,000	13.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		303.00000	270,000	13.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		323.00000	351,000	12.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		76.00000	63,000	12.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,051.00000	1,091,000	16.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		4.00000	3,000	16.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		255.00000	279,000	12.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		108.00000	91,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		39.00000	41,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		592.00000	553,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		27.00000	29,000	15.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		730.00000	691,000	15.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		87.00000	94,000	13.45	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		340.00000	306,000	13.45	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		12.00000	13,000	17.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,065.00000	1,025,000	17.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		4.00000	4,000	18.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,457.00000	1,416,000	18.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		19.00000	20,000	16.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		872.00000	832,000	16.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		2.00000	2,000	19.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,705.00000	1,664,000	19.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		17.00000	18,000	16.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		920.00000	880,000	16.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		525.00000	560,000	13.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		28.00000	22,000	13.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		7.00000	7,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,260.00000	1,219,000	18.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		24.00000	26,000	15.96	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		777.00000	738,000	15.96	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		969.00000	928,000	17.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		16.00000	16,000	17.12	0.00	0	6,800.00

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	11.60	Put		1,556.00000	1,515,000	18.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		3.00000	3,000	18.96	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		195.00000	215,000	12.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		148.00000	127,000	12.66	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		224.00000	246,000	12.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		127.00000	108,000	12.71	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.22780	10.25210		13.76	40,911.20	4	26,015.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		284.00000	270,000	14.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		432.00000	442,000	14.18	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		267.00000	254,000	14.32	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		465.00000	476,000	14.32	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		301.00000	287,000	14.04	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		399.00000	409,000	14.04	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.36930	10.32680		14.33	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		318.00000	334,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		717.00000	690,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		301.00000	316,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		750.00000	722,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		336.00000	353,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		685.00000	659,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		983.00000	1,017,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		106.00000	98,000	13.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.76460	10.73520		14.66	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		624.00000	630,000	15.78	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,382.00000	1,358,000	15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		612.00000	617,000	15.86	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,420.00000	1,395,000	15.86	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		637.00000	643,000	15.71	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,345.00000	1,321,000	15.71	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			424.49000	425.73500			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			430.88000	432.14800			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			385.99300	387.40800			0.00	0	914.00
ALBI	On	02/08/2012	Index Future			391.80300	393.24400			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.64100	7.68550		16.15	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		105.00000	93,000	18.68	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		520.00000	552,000	18.68	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		97.00000	85,000	18.99	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		562.00000	594,000	18.99	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		115.00000	101,000	18.37	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		480.00000	510,000	18.37	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.61610	7.63030		15.84	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		97.00000	92,000	17.70	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		367.00000	376,000	17.70	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		87.00000	81,000	18.01	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Put		407.00000	415,000	18.01	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Call		109.00000	103,000	17.39	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Put		329.00000	337,000	17.39	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			8.19240	8.18710		11.94	0.00	0	18,381.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		939.00000	944,000	16.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		2.00000	2,000	16.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		889.00000	894,000	15.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		2.00000	2,000	15.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		989.00000	994,000	16.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		2.00000	2,000	16.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		791.00000	795,000	15.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		4.00000	3,000	15.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,238.00000	1,243,000	18.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	1,000	18.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		453.00000	457,000	12.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		16.00000	15,000	12.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		741.00000	746,000	14.81	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		4.00000	4,000	14.81	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,188.00000	1,193,000	17.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	1,000	17.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,987.00000	1,992,000	21.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		322.00000	325,000	12.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		35.00000	33,000	12.24	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.22050	8.26860		12.68	98,646.00	12	8,758.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		666.00000	624,000	12.52	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		47.00000	54,000	12.52	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		624.00000	583,000	12.49	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		55.00000	63,000	12.49	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		709.00000	666,000	12.55	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		40.00000	46,000	12.55	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.25190	8.24610		13.35	0.00	0	2,328.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		347.00000	350,000	13.33	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		337.00000	335,000	13.33	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		326.00000	328,000	13.43	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		366.00000	363,000	13.43	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		370.00000	373,000	13.27	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		310.00000	308,000	13.27	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.30860	9.34360		16.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,335.00000	2,301,000	15.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		291.00000	292,000	15.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,293.00000	2,258,000	15.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		299.00000	299,000	15.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,377.00000	2,343,000	15.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		283.00000	284,000	15.45	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.64440	7.63990		11.65	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		169.00000	171,000	11.78	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		79.00000	77,000	11.78	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		140.00000	141,000	11.71	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		100.00000	97,000	11.71	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		202.00000	204,000	11.84	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		62.00000	60,000	11.84	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			7.73070	7.77630		11.61	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		108.00000	97,000	13.33	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		482.00000	516,000	13.33	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		99.00000	88,000	13.52	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		523.00000	557,000	13.52	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		118.00000	106,000	13.11	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		442.00000	475,000	13.11	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.06530	0.07170			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.22000	0.21690			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.01690	0.01900			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.18240	0.17510			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.04870	0.05070			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.05320	0.05480			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.06330	0.06550			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.33510	8.31100		14.90	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		75.00000	78,000	16.11	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		364.00000	343,000	16.11	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		65.00000	67,000	16.35	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		404.00000	382,000	16.35	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		86.00000	90,000	15.86	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		325.00000	305,000	15.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	18/06/2012	Foreign Exchange Future				8.46170	8.49220		15.88	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		156.00000	145,000	18.23	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		764.00000	783,000	18.23	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		148.00000	136,000	18.41	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		806.00000	824,000	18.41	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		166.00000	154,000	18.04	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		724.00000	742,000	18.04	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	03/05/2012	GOVI				386.69100	388.04300			0.00	0	180.00
GOVI On	03/05/2012	GOVI		382.00	Call		60,430.00000	46,910,000		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		60,330.00000	46,810,000		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		60,530.00000	47,010,000		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				392.51100	393.88900			0.00	0	0.00
GOVI On	02/08/2012	GOVI		390.00	Call		38,890.00000	25,110,000		0.00	0	0.00
GOVI On	02/08/2012	GOVI		390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/08/2012	GOVI		390.01	Call		38,790.00000	25,010,000		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	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		38,990.00000	25,210,000		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	03/05/2012	Index Future			171.53600	171.62300			0.00	0	514.00
IGOV	On	02/08/2012	Index Future			174.11900	174.20800			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			465.11400	464.38100			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.79800	473.09100			0.00	0	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
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.63000	5.63000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.66000	5.65000			0.00	0	2,890.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.69000	5.68000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.77000	5.74000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.92000	5.87000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.06000	6.02000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.21000	6.17000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.38000	6.33000			0.00	400	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.56000	6.51000			0.00	0	1,000.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.36440	6.33970		10.68	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		124.00000	137,000	10.92	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		68.00000	56,000	10.92	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		118.00000	131,000	10.89	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		72.00000	60,000	10.89	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		130.00000	144,000	10.96	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		64.00000	53,000	10.96	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.41670	6.43360		12.41	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		268.00000	254,000	12.53	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		134.00000	137,000	12.53	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		239.00000	225,000	12.47	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		155.00000	158,000	12.47	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		299.00000	285,000	12.59	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		115.00000	118,000	12.59	0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Call		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Call		11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.64600	6.59500		3.11	6,846,615.44	56	10,880.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,369.00000	5,200,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1.00000	2,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,526.00000	5,357,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1.00000	2,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,212.00000	5,043,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		2.00000	3,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,443.00000	1,576,000	3.07	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		284.00000	247,000	3.07	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		581.00000	515,000	3.11	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		899.00000	1,003,000	3.11	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		1,029.00000	933,000	3.18	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		513.00000	587,000	3.18	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.69500	6.63800		3.62	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,276.00000	4,120,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		160.00000	180,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,409.00000	4,251,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		146.00000	164,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,145.00000	3,990,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		177.00000	198,000	3.85	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			6.74300	6.68100		3.49	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,963.00000	1,832,000	3.55	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,061.00000	1,106,000	3.55	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,051.00000	1,917,000	3.56	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,008.00000	1,050,000	3.56	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,876.00000	1,747,000	3.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,115.00000	1,162,000	3.54	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.77100	6.70000		3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,612.00000	1,478,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,483.00000	1,532,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,683.00000	1,547,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,426.00000	1,473,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,544.00000	1,414,000	3.10	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,544.00000	1,596,000	3.10	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	03/05/2012	Bond Future			8.28900	8.22500		11.78	0.00	0	28,058.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,684.00000	7,190,000	12.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		600.00000	715,000	12.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,056.00000	7,553,000	12.51	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		537.00000	643,000	12.51	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,315.00000	6,833,000	12.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.95	Put		670.00000	797,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,615.00000	5,054,000	11.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,452.00000	1,282,000	11.57	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,882.00000	3,225,000	11.75	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,643.00000	2,377,000	11.75	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		4,272.00000	3,907,000	12.01	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,686.00000	1,930,000	12.01	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,593.00000	6,133,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		832.00000	981,000	12.33	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.35700	8.29100		15.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,371.00000	7,055,000	15.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,175.00000	3,476,000	15.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,659.00000	7,333,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,019.00000	3,310,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,088.00000	6,781,000	15.56	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,339.00000	3,649,000	15.56	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,149.00000	5,542,000	15.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,763.00000	4,540,000	15.18	0.00	0	8,750.00
R186	On	01/11/2012	Bond Future			8.42400	8.35500		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		8,040.00000	7,715,000	15.08	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,479.00000	4,788,000	15.08	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		8,306.00000	7,975,000	15.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,306.00000	4,608,000	15.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,777.00000	7,460,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,658.00000	4,975,000	15.04	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	07/02/2013	Bond Future			8.48800	8.41700		14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		7,415.00000	7,023,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,668.00000	6,915,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		7,653.00000	7,254,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,459.00000	6,700,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		7,188.00000	6,802,000	14.84	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		6,890.00000	7,144,000	14.84	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.63354	215.68067			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		681.00000	634,000		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		631.00000	584,000		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		731.00000	684,000		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	03/05/2012	Bond Future			254.87557	254.88286			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,883.00000	3,876,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future	251.05	Call		3,833.00000	3,826,000		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		3,933.00000	3,926,000		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	03/05/2012	Bond Future			6.18200	6.12900		2.32	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,929.00000	3,798,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	1,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,048.00000	3,916,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1.00000	0,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,811.00000	3,680,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1.00000	1,000	2.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.19200	6.13200		2.82	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,114.00000	2,992,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		84.00000	97,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,214.00000	3,090,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		75.00000	86,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,015.00000	2,894,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		94.00000	108,000	3.01	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.18300	6.11600		2.53	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,387.00000	1,301,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		611.00000	661,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,453.00000	1,365,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		577.00000	625,000	2.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.45	Call		1,322.00000	1,239,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		647.00000	700,000	2.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.12300	6.04400		2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,154.00000	1,091,000	2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		787.00000	865,000	2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,206.00000	1,141,000	2.32	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		750.00000	826,000	2.32	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,101.00000	1,041,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		823.00000	904,000	2.30	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	03/05/2012	Bond Future			189.87526	189.87704			0.00	0	37,020.00
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		123.00000	125,000		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		173.00000	175,000		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		73.00000	75,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.29800	7.24300		5.61	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,526.00000	6,281,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		18.00000	20,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,730.00000	6,485,000	6.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Put		15.00000	16,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,322.00000	6,078,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		22.00000	24,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,785.00000	1,926,000	5.53	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		686.00000	581,000	5.53	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,381.00000	1,499,000	5.58	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		962.00000	833,000	5.58	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,696.00000	1,524,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		771.00000	846,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,814.00000	2,604,000	5.86	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		348.00000	385,000	5.86	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.36700	7.30900		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,450.00000	5,240,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		479.00000	518,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,618.00000	5,405,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		445.00000	481,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,285.00000	5,077,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		517.00000	558,000	7.18	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.43800	7.37700		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,309.00000	3,078,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,790.00000	1,810,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,434.00000	3,201,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,714.00000	1,731,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,185.00000	2,957,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,868.00000	1,891,000	6.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future			7.50500	7.43700		6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,194.00000	1,053,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,929.00000	5,053,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,255.00000	1,110,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,787.00000	4,906,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,138.00000	1,001,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,077.00000	5,205,000	5.96	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	03/05/2012	Bond Future			7.59400	7.54000		6.86	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,149.00000	5,881,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		74.00000	87,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,379.00000	6,109,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		63.00000	74,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,921.00000	5,655,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		88.00000	103,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,256.00000	3,480,000	6.67	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		392.00000	335,000	6.67	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,027.00000	1,849,000	6.99	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		939.00000	1,042,000	6.99	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.66900	7.61100		8.67	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,289.00000	5,090,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		931.00000	1,023,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,467.00000	5,264,000	9.18	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	02/08/2012	Bond Future	8.55	Put		870.00000	959,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,107.00000	4,911,000	9.15	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		987.00000	1,083,000	9.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.74200	7.68200		8.29	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,821.00000	3,630,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,290.00000	2,390,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,965.00000	3,771,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,196.00000	2,293,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,679.00000	3,492,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,387.00000	2,491,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.81000	7.74500		8.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,021.00000	3,805,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,838.00000	2,925,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,155.00000	3,935,000	8.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,742.00000	2,825,000	8.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,890.00000	3,676,000	8.24	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,938.00000	3,027,000	8.24	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	03/05/2012	Bond Future			6.09000	6.03400		1.46	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,322.00000	2,232,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		1.00000	1,000	1.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Call		2,399.00000	2,310,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	1,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,244.00000	2,154,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		1.00000	1,000	1.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.09100	6.02400		1.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,724.00000	1,644,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		55.00000	67,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,785.00000	1,704,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		48.00000	60,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,663.00000	1,584,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		61.00000	74,000	1.81	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.04500	5.96800		1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		509.00000	471,000	1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		472.00000	523,000	1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		541.00000	502,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		447.00000	496,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		479.00000	443,000	1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		500.00000	552,000	1.40	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.88300	5.77600		1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		556.00000	522,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		355.00000	417,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		583.00000	547,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		337.00000	397,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		529.00000	497,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		373.00000	437,000	1.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.83000	7.78600		8.12	0.00	0	24,945.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,403.00000	5,188,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		191.00000	222,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,638.00000	5,420,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		165.00000	193,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,167.00000	4,955,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		216.00000	250,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,664.00000	2,846,000	7.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		761.00000	697,000	7.99	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,949.00000	2,104,000	8.08	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,184.00000	1,093,000	8.08	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,226.00000	2,088,000	8.29	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,038.00000	1,145,000	8.29	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,380.00000	3,204,000	8.48	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		556.00000	626,000	8.48	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.90700	7.86100		10.25	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,749.00000	5,593,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,064.00000	1,158,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,938.00000	5,778,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		998.00000	1,088,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,556.00000	5,404,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,127.00000	1,225,000	10.82	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.97900	7.93100		9.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.25	Call		4,241.00000	4,076,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,575.00000	2,663,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,396.00000	4,228,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,472.00000	2,557,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,089.00000	3,927,000	9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,682.00000	2,773,000	9.95	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.04900	7.99800		9.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,494.00000	4,300,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,217.00000	3,283,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,639.00000	4,442,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,111.00000	3,174,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,351.00000	4,159,000	9.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,325.00000	3,394,000	9.83	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	03/05/2012	Bond Future			7.87600	7.83700		9.33	7,018,825.50	75	9,194.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,822.00000	6,608,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		115.00000	136,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,080.00000	6,864,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		99.00000	118,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,565.00000	6,355,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		133.00000	159,000	10.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	7.50	Put		2,888.00000	3,073,000	9.20	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		823.00000	772,000	9.20	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,113.00000	2,273,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,280.00000	1,205,000	9.30	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,405.00000	2,283,000	9.56	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,129.00000	1,242,000	9.56	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,644.00000	3,485,000	9.79	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		607.00000	684,000	9.79	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.94500	7.90400		11.42	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,014.00000	5,882,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,186.00000	1,296,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,222.00000	6,086,000	11.94	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,119.00000	1,225,000	11.94	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,808.00000	5,680,000	11.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,257.00000	1,370,000	11.88	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.01300	7.97100		11.40	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,491.00000	4,353,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,902.00000	3,006,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,656.00000	4,515,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,786.00000	2,887,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,328.00000	4,193,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,021.00000	3,128,000	11.52	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.07700	8.03300		10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		4,074.00000	3,924,000	10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,259.00000	4,355,000	10.93	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.05	Call		4,219.00000	4,066,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,124.00000	4,217,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,936.00000	3,789,000	10.91	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,403.00000	4,502,000	10.91	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	03/05/2012	Bond Future			8.75100	8.67600		16.90	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,932.00000	3,566,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,392.00000	1,626,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,190.00000	3,810,000	17.27	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,270.00000	1,491,000	17.27	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,682.00000	3,330,000	17.15	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,525.00000	1,773,000	17.15	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.81300	8.73600		21.01	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,646.00000	6,340,000	21.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,725.00000	3,028,000	21.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,881.00000	6,566,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,596.00000	2,890,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,413.00000	6,116,000	21.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,859.00000	3,171,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.87400	8.79500		21.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.00	Call		6,311.00000	5,987,000	21.64	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,725.00000	5,019,000	21.64	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,518.00000	6,188,000	21.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,553.00000	4,841,000	21.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		6,105.00000	5,788,000	21.59	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,901.00000	5,201,000	21.59	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.93400	8.85200		20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,978.00000	6,643,000	21.11	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,840.00000	6,139,000	21.11	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		7,178.00000	6,837,000	21.16	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,662.00000	5,955,000	21.16	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,778.00000	6,450,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,022.00000	6,327,000	21.06	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	03/05/2012	Bond Future			139.89649	139.89722			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		897.00000	896,000		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		847.00000	846,000		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	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		947.00000	946,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.67681	118.69210			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		492.00000	477,000		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		442.00000	427,000		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		542.00000	527,000		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	03/05/2012	Bond Future			116.68137	116.88918			0.00	0	2,827.00
R212	On	03/05/2012	Bond Future	115.30	Call		1,589.00000	1,381,000		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		1,539.00000	1,331,000		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		1,639.00000	1,431,000		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	03/05/2012	Bond Future			8.70500	8.62500		15.10	0.00	0	92.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,675.00000	5,186,000	15.65	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		781.00000	943,000	15.65	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	03/05/2012	Bond Future	9.30	Call		5,972.00000	5,472,000	15.71	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		705.00000	856,000	15.71	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,382.00000	4,906,000	15.60	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		864.00000	1,039,000	15.60	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.77000	8.68800		18.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,982.00000	6,619,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,619.00000	2,914,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		7,228.00000	6,856,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,493.00000	2,780,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,738.00000	6,385,000	19.17	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,749.00000	3,055,000	19.17	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.83600	8.75300		19.01	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,558.00000	6,178,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,624.00000	4,901,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,773.00000	6,387,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,455.00000	4,727,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		6,345.00000	5,973,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,797.00000	5,082,000	19.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.90400	8.81700		18.48	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		7,183.00000	6,777,000	18.71	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,763.00000	6,037,000	18.71	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		7,389.00000	6,978,000	18.76	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,587.00000	5,856,000	18.76	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,978.00000	6,578,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,942.00000	6,222,000	18.66	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	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
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.20650	1.20670		15.62	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		287.00000	282,000	15.62	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		220.00000	217,000	15.62	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		114.00000	110,000	16.90	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		547.00000	545,000	16.90	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		627.00000	623,000	15.58	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		60.00000	58,000	15.58	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.22170	1.22950		16.20	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		958.00000	894,000	15.79	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		163.00000	177,000	15.79	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		637.00000	585,000	16.20	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		342.00000	368,000	16.20	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,373.00000	1,290,000	15.74	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		78.00000	73,000	15.74	0.00	0	0.00

Total for Derivatives :

81,405,359.94

14,686

1,198,709.00

i-Bonds

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
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Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	75,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000		44,000,000,000,000.00	440,000,000	440,000,000	105,717,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	15,092,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,768,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCP13	On	07/12/2023			100.00000	100.00000			0.00	0	200,000.00
ABFN04	On	25/02/2015			100.00000	100.00000		4,332,000,000,000.00		43,320,000	10,830,000.00
ABFN05	On	17/03/2014			100.00000	100.00000		2,248,000,000,000.00		22,480,000	5,620,000.00
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
ABL10B	On	15/03/2015			100.00000	100.00000		1,624,000,000,000.00		16,240,000	4,060,000.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	3,066,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	1,945,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		1,965,000,000,000.00		19,650,000	7,860,000.00
ABN40	On	29/09/2015	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
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	8,459,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	13,561,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	1,211,000.00
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	12,000,000.00
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	4,600,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	22,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,500,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			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
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			652,000,000,000.00	6,520,000	1,630,000.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	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
BAYA06	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA05	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A _{On}	08/05/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310E _{On}	03/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD310C _{On}	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311A _{On}	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311E _{On}	04/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311C _{On}	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311E _{On}	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311E _{On}	07/12/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD311F _{On}	20/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BEER0 _{On}	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A _{1On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22A _{2On}	21/07/2016	Spot Bond	100.00000	100.00000			3,714,000,000,000.00	37,140,000	7,320,000.00
BG22A _{3On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22B _{On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22C _{On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
BG22D _{On}	21/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		7,962,000,000,000.00		79,620,000	82,620,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000		785,000,000,000.00	785,000,000,000.00	7,850,000	3,140,000.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000		14,310,000,000,000.00	14,310,000,000,000.00	143,100,000	71,550,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		7,240,000,000,000.00		72,400,000	41,482,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000		1,626,000,000,000.00		16,260,000	2,710,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	15,043,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000		537,600,000,000.00		5,376,000	105,376,000.00
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	33,325,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000		1,032,000,000,000.00		10,320,000	2,580,000.00
CLN161	On	18/08/2012			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
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000		15,000,000,000,000.00	150,000,000	150,000,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			1,975,600,000.00	19,756,000	19,999,000.00
COJ05	On	05/06/2023			100.00000	100.00000			151,100,000.00	1,511,000	1,511,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	05/04/2012	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	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	81,179,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	123,262,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ169L	On	08/03/2012	Spot Bond			100.00000	100.00000		11,500,000,000,000.00	115,000,000	115,000,000	115,000,000.00
EQ170L	On	14/05/2012	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
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	108,059,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			385,179,250,000.00	41,641,000	388,228,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			870,000,000.00	87,000	284,427,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	26,605,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			300,000,000,000.00	40,000,000	257,362,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			944,000,000,000.00	9,440,000	2,360,000.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	14,718,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	200,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	5,500,000.00
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
FRBZ0	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		3,252,000,000,000.00		32,520,000	6,500,000.00
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		1,572,000,000,000.00		15,720,000	3,930,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			1,624,000,000,000.00	16,240,000	4,060,000.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	12,652,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			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	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	700,000.00
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			892,000,000,000.00	8,920,000	2,280,000.00
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
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			1,056,000,000,000.00	10,560,000	2,640,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		745,600,000,000.00		7,456,000	83,988,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	20,030,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,748,000,000,000.00	17,480,000	4,370,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	8,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		812,000,000,000.00		8,120,000	2,030,000.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000		652,000,000,000.00		6,520,000	1,630,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	188,800,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	180,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			2,196,000,000,000.00	21,960,000	3,735,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000		200,000,000,000.00	2,000,000	2,000,000	2,000,000.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		20,000,000,000.00		200,000	4,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			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
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,400,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		3,000,000,000,000.00		30,000,000	152,600,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	3,000,000.00
MTN03	On	13/07/2015			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
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	100.00000		1,084,000,000,000.00		10,840,000	2,710,000.00
N4A411 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,056,000,000,000.00		10,560,000	2,640,000.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	13,509,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		2,992,000,000,000.00		29,920,000	7,480,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,481,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		1,028,000,000,000.00		10,280,000	2,570,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000		1,584,000,000,000.00		15,840,000	2,640,000.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	13,345,000.00
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	10,300,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000				0.00	0	3,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
NET41	On	16/02/2013	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	115,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	2,941,000.00
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	4,400,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			4,106,091,400,000.00	41,060,914	65,103,914.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017	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
OTCA1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013	Spot Bond			100.00000	100.00000		600,000,000,000.00	600,000,000.00	6,000,000	1,500,000.00
PR2B1	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000		1,152,000,000,000.00		11,520,000	2,880,000.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.57000	6.52000		144,722,773,182,060.00		22,027,819,358	16,776,797,600.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.21500	8.15000		75,137,840,300,000.00		9,146,420,000	9,423,987,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			219.07778	219.02449		623,195,006,243.62		2,844,629	602,125,000.00
R197	On	07/12/2023	Spot Bond			2.06000	2.06000		631,246,935,060.00		306,430,551	557,180,500.00
R201	On	21/12/2014	Spot Bond			6.13500	6.08500		2,466,270,000,000.00		402,000,000	3,017,800,000.00
R202	On	07/12/2033	Spot Bond			2.29000	2.29000		623,669,837,030.00		272,344,907	973,040,000.00
R203	On	15/09/2017	Spot Bond			7.21500	7.16000		24,684,019,255,350.00		3,421,208,490	5,877,323,000.00
R204	On	21/12/2018	Spot Bond			7.51000	7.45500		33,573,504,611,060.00		4,470,506,606	4,752,561,973.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.03000	5.98000		8,251,452,000,000.00		1,368,400,000	2,214,960,000.00
R207	On	15/01/2020	Spot Bond			7.74500	7.70000		82,755,833,072,000.00		10,685,065,600	8,632,180,000.00
R208	On	31/03/2021	Spot Bond			7.80000	7.76000		32,609,491,270,200.00		4,180,704,009	8,706,979,744.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			8.68500	8.61000			45,284,276,115,000.00	5,214,079,000	10,239,497,000.00
R210	On	31/03/2028	Spot Bond			2.34000	2.34000			6,314,169,420.00	2,698,363	1,303,614,900.00
R211	On	31/01/2017	Spot Bond			0.82000	0.82000			149,127,415,640.00	181,862,702	376,300,000.00
R212	On	31/01/2022	Spot Bond			2.02000	2.00000			157,898,495,440.00	78,167,572	734,431,000.00
R213	On	28/02/2031	Spot Bond			8.63500	8.55500			30,649,069,000,000.00	3,549,400,000	1,743,433,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			12,861,316,000,000.00	1,978,664,000	3,345,230,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			1,300,000,000,000.00	13,000,000	3,250,000.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	37,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,134,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,528,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	300,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	22/02/2013	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
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	9,860,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	25,900,000.00
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	17/02/2013	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
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			20,000,000,000.00	200,000	6,100,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN829	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN875On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN879On 22/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN884On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN885On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN890On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN892On 05/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	1,000.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	1,000.00
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	13,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			36,000,000.00	360,000	120,000.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	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
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	301,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000				0.00	0	0.00
THE9A	On	18/07/2016	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
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
THE9B	On	18/07/2016	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
THE9C	On	18/07/2016	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
THE9D	On	18/07/2016	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				0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,021,708,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	314,240,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	64,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	126,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	20,819,000.00
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	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	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	50,000,000.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	150,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP128On 07/02/2013 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
UTR041On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043On 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
VIP1A2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002On 28/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	76,021,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000				0.00	0	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000				0.00	0	48,850,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							654,399,337,314,504.00	68,955,603,701	86,671,921,631.00
Grand Total:							654,399,418,719,864.00	68,955,618,387	86,673,120,340.00