



Daily MTM Report

Daily summary for: 06/03/2012

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			7.65430	7.57240		14.97	112,816,727.70	14,739	183,810.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		538.00000	619,000	19.39	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		2.00000	1,000	19.39	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		489.00000	570,000	18.63	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		3.00000	2,000	18.63	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		588.00000	669,000	20.15	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		2.00000	1,000	20.15	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		574.00000	655,000	19.94	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		2.00000	1,000	19.94	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		426.00000	506,000	17.66	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		4.00000	2,000	17.66	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		330.00000	408,000	16.15	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		8.00000	4,000	16.15	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		773.00000	854,000	21.73	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		1.00000	0,000	21.73	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		377.00000	457,000	16.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		5.00000	3,000	16.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		823.00000	904,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	0,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		101.00000	149,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		79.00000	45,000	15.26	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		13.00000	19,000	18.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		391.00000	315,000	18.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		201.00000	268,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		29.00000	14,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		2.00000	4,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		730.00000	650,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		873.00000	954,000	22.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	0,000	22.02	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		2.00000	3,000	22.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		780.00000	699,000	22.97	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		723.00000	805,000	21.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		1.00000	1,000	21.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		10.00000	15,000	18.97	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		438.00000	361,000	18.97	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		475.00000	556,000	18.42	0.00	0	6,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		3.00000	2,000	18.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		923.00000	1,004,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	0,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		164.00000	226,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		42.00000	22,000	15.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		4.00000	6,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		632.00000	552,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		21.00000	32,000	17.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		299.00000	228,000	17.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		524.00000	605,000	19.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		2.00000	1,000	19.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		972.00000	1,054,000	22.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	0,000	22.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		27.00000	41,000	16.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		255.00000	187,000	16.68	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		8.00000	11,000	19.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		486.00000	407,000	19.54	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		16.00000	24,000	17.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		344.00000	270,000	17.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		5.00000	7,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		583.00000	503,000	20.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		242.00000	313,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		20.00000	9,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		285.00000	360,000	16.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		13.00000	6,000	16.00	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		673.00000	755,000	21.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		1.00000	1,000	21.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		46.00000	69,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		174.00000	115,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		6.00000	9,000	20.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		534.00000	455,000	20.11	166,530.00	366	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		130.00000	186,000	15.41	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		58.00000	32,000	15.41	0.00	0	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,172.00000	1,254,000	22.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	22.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,422.00000	1,504,000	23.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		76.00000	117,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		104.00000	63,000	15.11	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		3.00000	4,000	21.83	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		681.00000	600,000	21.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,372.00000	1,454,000	23.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		623.00000	705,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	1,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		35.00000	53,000	16.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		213.00000	149,000	16.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		1.00000	2,000	23.54	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		829.00000	748,000	23.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,122.00000	1,204,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	0,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		59.00000	88,000	14.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		137.00000	84,000	14.97	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,022.00000	1,104,000	22.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	0,000	22.45	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		1,072.00000	1,154,000	22.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	0,000	22.59	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,222.00000	1,304,000	23.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	23.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,472.00000	1,554,000	23.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		1.00000	2,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		879.00000	798,000	23.93	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		1.00000	1,000	24.32	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		929.00000	847,000	24.32	160,930.00	190	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		0.00000	0,000	26.65	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,228.00000	1,146,000	26.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,428.00000	1,346,000	28.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	0,000	28.20	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		1.00000	1,000	25.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		1,029.00000	947,000	25.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		0.00000	1,000	25.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,078.00000	997,000	25.48	175,472.00	176	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,178.00000	1,096,000	26.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		0.00000	0,000	26.26	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,128.00000	1,047,000	25.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		0.00000	1,000	25.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,678.00000	1,596,000	30.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	30.25	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,928.00000	1,846,000	32.77	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	9.50	Call		0.00000	0,000	32.77	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,628.00000	1,546,000	29.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	29.75	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.75580	7.67280		15.90	56,175,259.40	7,243	94,823.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		506.00000	571,000	14.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		83.00000	65,000	14.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		469.00000	531,000	14.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		96.00000	75,000	14.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		545.00000	611,000	14.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		72.00000	55,000	14.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		135.00000	157,000	17.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		562.00000	501,000	17.65	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		19.00000	14,000	16.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		942.00000	1,020,000	16.25	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		78.00000	91,000	19.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		905.00000	835,000	19.77	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		64.00000	76,000	20.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		1,041.00000	970,000	20.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		57.00000	67,000	21.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,134.00000	1,061,000	21.09	140,052.00	132	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		711.00000	784,000	15.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		38.00000	28,000	15.05	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		346.00000	395,000	15.16	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		173.00000	139,000	15.16	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		157.00000	182,000	17.15	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		484.00000	426,000	17.15	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		117.00000	136,000	18.17	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		644.00000	580,000	18.17	76,560.00	132	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		230.00000	265,000	15.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		307.00000	259,000	15.90	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,228.00000	1,154,000	21.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		51.00000	60,000	21.62	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		249.00000	288,000	15.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		276.00000	232,000	15.76	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,611.00000	1,534,000	23.72	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		34.00000	40,000	23.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.85880	7.77530		16.67	31,435.20	4	7,187.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		698.00000	761,000	15.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		123.00000	102,000	15.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		662.00000	723,000	15.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		137.00000	114,000	15.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		735.00000	799,000	15.14	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		110.00000	90,000	15.14	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		153.00000	127,000	15.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		628.00000	686,000	15.18	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,440.00000	1,369,000	21.65	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		115.00000	128,000	21.65	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		334.00000	367,000	16.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		459.00000	408,000	16.87	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		173.00000	191,000	19.71	0.00	0	2,000.00

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		998.00000	932,000	19.71	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,532.00000	1,460,000	22.04	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		107.00000	119,000	22.04	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,171.00000	1,103,000	20.49	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		146.00000	162,000	20.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		410.00000	451,000	16.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		335.00000	292,000	16.13	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		831.00000	769,000	18.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		206.00000	228,000	18.88	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		273.00000	301,000	17.67	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		598.00000	542,000	17.67	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.96140	7.87720		17.62	0.00	0	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		559.00000	602,000	16.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		382.00000	341,000	16.72	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		538.00000	579,000	16.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		411.00000	368,000	16.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		582.00000	626,000	16.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		355.00000	315,000	16.55	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		567.00000	518,000	17.78	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		444.00000	479,000	17.78	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,428.00000	1,363,000	21.34	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		205.00000	224,000	21.34	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.07050	7.98460		17.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		579.00000	615,000	17.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		544.00000	495,000	17.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		561.00000	596,000	17.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		576.00000	526,000	17.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		597.00000	635,000	16.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		512.00000	465,000	16.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,409.00000	1,341,000	20.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		294.00000	311,000	20.46	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		526.00000	560,000	17.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		641.00000	590,000	17.54	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.25040	8.16430		18.70	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		571.00000	600,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,385.00000	1,328,000	20.14	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		559.00000	588,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,423.00000	1,366,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		582.00000	612,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,346.00000	1,290,000	20.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.89340	8.81060		19.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,264.00000	1,307,000	19.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		953.00000	914,000	19.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,245.00000	1,287,000	19.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		984.00000	944,000	19.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,284.00000	1,328,000	19.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		923.00000	885,000	19.04	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		650.00000	606,000	17.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,461.00000	1,499,000	17.72	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.96750	9.88470		20.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,838.00000	1,885,000	19.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,153.00000	1,118,000	19.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,817.00000	1,864,000	19.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,182.00000	1,147,000	19.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,859.00000	1,906,000	19.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,124.00000	1,089,000	19.86	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.65430	7.57240		14.97	38,271.50	5	162.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			10,079.00000	14,923,000	15.26	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			7,839.00000	4,493,000	15.26	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			7,587.00000	11,663,000	15.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			10,347.00000	6,233,000	15.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			13,012.00000	18,577,000	15.41	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			5,772.00000	3,147,000	15.41	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			63,121.00000	55,128,000	21.26	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			361.00000	558,000	21.26	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.75580	7.67280		15.90	0.00	0	867.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			9,466.00000	11,074,000	18.97	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			77,186.00000	70,494,000	18.97	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			8,851.00000	10,366,000	19.24	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			81,571.00000	74,786,000	19.24	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			10,135.00000	11,844,000	18.70	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			72,855.00000	66,264,000	18.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.06150	12.01090		13.81	119,565,649.50	9,913	39,898.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		573.00000	621,000	17.54	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	11.45	Put		12.00000	10,000	17.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		526.00000	574,000	17.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		15.00000	13,000	17.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		621.00000	670,000	18.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		10.00000	9,000	18.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		480.00000	527,000	16.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		19.00000	16,000	16.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		192.00000	229,000	14.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		81.00000	68,000	14.74	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,014.00000	1,064,000	22.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		3.00000	3,000	22.24	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		265.00000	306,000	15.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		54.00000	45,000	15.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		44.00000	55,000	15.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		333.00000	294,000	15.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		669.00000	718,000	18.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		8.00000	7,000	18.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,113.00000	1,163,000	23.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		2.00000	2,000	23.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		347.00000	391,000	15.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		36.00000	30,000	15.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		915.00000	965,000	21.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		4.00000	4,000	21.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		129.00000	161,000	14.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		118.00000	100,000	14.12	0.00	0	768.00

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	11.95	Call		159.00000	194,000	14.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		98.00000	83,000	14.43	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		18.00000	22,000	17.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		557.00000	511,000	17.44	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		846.00000	798,000	19.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		7.00000	9,000	19.81	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,540.00000	1,491,000	25.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		1.00000	2,000	25.35	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.21370	12.16250		13.81	3,493,118.20	286	4,560.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		515.00000	556,000	13.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		203.00000	192,000	13.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		485.00000	525,000	13.47	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		223.00000	211,000	13.47	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		545.00000	587,000	13.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		183.00000	173,000	13.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.36750	12.31670		14.80	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		230.00000	246,000	17.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,363.00000	1,329,000	17.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		222.00000	238,000	17.38	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,405.00000	1,371,000	17.38	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		238.00000	255,000	17.15	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,321.00000	1,288,000	17.15	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,098.00000	1,141,000	13.47	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		131.00000	124,000	13.47	0.00	0	6,000.00

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			0.09460	0.09300		19.21	3,784.00	40	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		319.00000	467,000	16.70	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		19.00000	7,000	16.70	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		3.00000	10,000	19.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		703.00000	550,000	19.21	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,300.00000	1,460,000	26.69	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	26.69	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09590	0.09440		18.38	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		64.00000	82,000	20.80	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,424.00000	1,292,000	20.80	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		21.00000	27,000	23.49	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,381.00000	2,237,000	23.49	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		223.00000	276,000	17.99	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		583.00000	486,000	17.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.04610	10.01270		11.81	0.00	0	22,479.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		60.00000	67,000	12.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		147.00000	121,000	12.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		45.00000	52,000	12.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		182.00000	156,000	12.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		77.00000	87,000	11.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		114.00000	91,000	11.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		963.00000	996,000	20.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		0.00000	0,000	20.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		26.00000	29,000	13.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		263.00000	233,000	13.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		241.00000	268,000	13.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		28.00000	22,000	13.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,013.00000	1,046,000	20.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		0.00000	0,000	20.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		164.00000	186,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		51.00000	40,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		3.00000	4,000	15.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		590.00000	558,000	15.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		2.00000	2,000	16.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		739.00000	706,000	16.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		19.00000	22,000	13.38	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		306.00000	276,000	13.38	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		0.00000	0,000	19.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,087.00000	1,054,000	19.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		0.00000	0,000	22.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,487.00000	1,454,000	22.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1.00000	1,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		888.00000	855,000	18.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	0,000	23.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,737.00000	1,704,000	23.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		1.00000	1,000	18.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		938.00000	905,000	18.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		469.00000	500,000	15.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		6.00000	4,000	15.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		0.00000	0,000	20.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,287.00000	1,254,000	20.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		1.00000	2,000	17.21	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		788.00000	756,000	17.21	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		988.00000	955,000	19.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1.00000	1,000	19.01	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,587.00000	1,554,000	22.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		0.00000	0,000	22.82	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		99.00000	116,000	12.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		86.00000	70,000	12.13	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		129.00000	149,000	12.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		66.00000	53,000	12.45	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.18500	10.15140		12.85	0.00	0	29,670.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		188.00000	199,000	13.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		437.00000	414,000	13.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		174.00000	184,000	13.55	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		473.00000	449,000	13.55	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		203.00000	215,000	13.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		402.00000	380,000	13.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		368.00000	347,000	13.13	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		219.00000	232,000	13.13	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		477.00000	504,000	12.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		126.00000	119,000	12.61	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		625.00000	656,000	12.73	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		74.00000	71,000	12.73	0.00	0	1,000.00

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			10.32720	10.29380		13.68	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		277.00000	288,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		709.00000	686,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		260.00000	271,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		742.00000	719,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		294.00000	306,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		676.00000	654,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		938.00000	985,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		94.00000	108,000	14.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.73830	10.70770		14.08	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		563.00000	570,000	15.23	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,348.00000	1,325,000	15.23	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		551.00000	558,000	15.30	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,386.00000	1,363,000	15.30	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		575.00000	582,000	15.15	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,310.00000	1,287,000	15.15	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			422.79300	422.55100			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			429.03300	428.79100			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			384.69500	384.90000			30,775,600.00	8	898.00
ALBI	On	02/08/2012	Index Future			390.37200	390.58400			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.69000	7.60740		15.52	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		46.00000	59,000	18.17	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		539.00000	469,000	18.17	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	20/04/2012	Any day expiry	8.15	Call		41.00000	52,000	18.54	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.15	Put		584.00000	512,000	18.54	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Call		52.00000	67,000	17.83	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Put		495.00000	427,000	17.83	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry			7.66550	7.58330		15.16	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Call		34.00000	49,000	17.30	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Put		351.00000	284,000	17.30	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		28.00000	40,000	17.73	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		395.00000	325,000	17.73	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		42.00000	59,000	16.87	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		309.00000	244,000	16.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.07250	8.08280		11.21	0.00	0	16,184.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		833.00000	823,000	20.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	1,000	20.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		783.00000	773,000	20.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	1,000	20.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		883.00000	873,000	20.81	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	1,000	20.81	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		683.00000	673,000	18.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		0.00000	1,000	18.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,133.00000	1,123,000	22.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	1,000	22.17	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		339.00000	328,000	14.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		6.00000	6,000	14.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		634.00000	623,000	18.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		1.00000	1,000	18.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,083.00000	1,073,000	21.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	1,000	21.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,883.00000	1,873,000	27.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	1,000	27.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		203.00000	193,000	12.94	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		20.00000	21,000	12.94	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.09430	8.10480		12.01	0.00	0	8,315.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		506.00000	496,000	11.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		51.00000	52,000	11.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		465.00000	456,000	11.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		60.00000	62,000	11.91	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		547.00000	538,000	12.01	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		42.00000	44,000	12.01	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.12100	8.13030		12.37	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		254.00000	249,000	12.71	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		360.00000	364,000	12.71	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		236.00000	231,000	12.84	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		392.00000	396,000	12.84	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		273.00000	268,000	12.59	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		329.00000	333,000	12.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.13800	9.13680		14.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,109.00000	2,114,000	14.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		272.00000	276,000	14.49	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	14/12/2015	Foreign Exchange Future	7.35	Call		2,071.00000	2,075,000	14.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		284.00000	287,000	14.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,152.00000	2,157,000	14.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		265.00000	269,000	14.61	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.64160	7.61900		12.04	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		113.00000	128,000	12.83	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		44.00000	36,000	12.83	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		81.00000	94,000	12.44	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		62.00000	52,000	12.44	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		150.00000	166,000	13.23	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		31.00000	24,000	13.23	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.72700	7.70430		11.46	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		68.00000	73,000	13.25	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		514.00000	496,000	13.25	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		61.00000	66,000	13.46	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		557.00000	539,000	13.46	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		77.00000	82,000	13.03	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		473.00000	455,000	13.03	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.02930	0.02460			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.18820	0.21710			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.03120	0.02500			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.04530	0.03880			0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On 18/06/2012	Can-Do Future			0.07180	0.05880			0.00	0	5,670.00
CHF / R	On 19/03/2012	Foreign Exchange Future			8.33150	8.29940		13.99	2,524,444.50	303	6,779.00
CHF / R	On 19/03/2012	Foreign Exchange Future	8.60	Call		15.00000	17,000	15.33	0.00	0	0.00
CHF / R	On 19/03/2012	Foreign Exchange Future	8.60	Put		316.00000	286,000	15.33	0.00	0	0.00
CHF / R	On 19/03/2012	Foreign Exchange Future	8.65	Call		11.00000	12,000	15.60	0.00	0	0.00
CHF / R	On 19/03/2012	Foreign Exchange Future	8.65	Put		362.00000	331,000	15.60	0.00	0	0.00
CHF / R	On 19/03/2012	Foreign Exchange Future	8.55	Call		21.00000	24,000	15.06	0.00	0	0.00
CHF / R	On 19/03/2012	Foreign Exchange Future	8.55	Put		272.00000	243,000	15.06	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future			8.45200	8.41950		15.25	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.10	Call		98.00000	103,000	17.69	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.10	Put		779.00000	751,000	17.69	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.15	Call		91.00000	95,000	17.87	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.15	Put		822.00000	793,000	17.87	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.05	Call		105.00000	111,000	17.50	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.05	Put		736.00000	709,000	17.50	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future			8.57690	8.54460		16.16	0.00	0	25.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.75	Call		334.00000	339,000	16.63	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.75	Put		539.00000	512,000	16.63	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.80	Call		319.00000	323,000	16.78	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.80	Put		574.00000	546,000	16.78	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.70	Call		351.00000	356,000	16.47	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.70	Put		506.00000	479,000	16.47	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			385.66600	385.88300			0.00	0	215.00
GOVI	On	03/05/2012	GOVI	382.00	Call		38,830.00000	36,660,000		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		38,730.00000	36,560,000		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		38,930.00000	36,760,000		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			391.35800	391.58200			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		15,820.00000	13,580,000		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		15,720.00000	13,480,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		15,920.00000	13,680,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			171.25600	171.24500			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.78400	173.77400			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			464.12800	462.84800			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			472.54400	471.26100			0.00	0	152.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 FOn		20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.64000	5.63000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.66000	5.68000			0.00	0	2,890.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.70000	5.71000			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.74000	5.75000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.80000	5.82000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.99000	6.00000			0.00	0	940.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.18000	6.19000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.37000	6.38000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.56000	6.57000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.77000	6.77000			0.00	0	2,000.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future			6.21680	6.22950		12.29	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Call		38.00000	33,000	12.96	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Put		92.00000	100,000	12.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		34.00000	30,000	13.03	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		98.00000	107,000	13.03	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		41.00000	36,000	12.88	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		85.00000	93,000	12.88	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.26980	6.28230		11.14	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		140.00000	134,000	11.14	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		158.00000	164,000	11.14	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		121.00000	116,000	11.37	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		189.00000	196,000	11.37	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		166.00000	159,000	11.20	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		134.00000	139,000	11.20	0.00	0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00	
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.77300	6.74200		3.21	0.00	0	10,935.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,879.00000	4,776,000	3.49	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Put		1.00000	1,000	3.49	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Call		5,036.00000	4,933,000	3.49	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.49	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Call		4,722.00000	4,619,000	3.49	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.20	Put		1.00000	1,000	3.49	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,760.00000	1,846,000	3.12	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		112.00000	95,000	3.12	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		300.00000	265,000	3.17	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,107.00000	1,175,000	3.17	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		641.00000	585,000	3.21	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		614.00000	661,000	3.21	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.84600	6.81200		3.59	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,752.00000	3,658,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		173.00000	183,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,883.00000	3,788,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		156.00000	165,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,623.00000	3,529,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		191.00000	202,000	3.85	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.90800	6.87000		3.63	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,606.00000	1,545,000	3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,240.00000	1,286,000	3.68	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,687.00000	1,624,000	3.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,180.00000	1,224,000	3.69	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,528.00000	1,469,000	3.67	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,302.00000	1,351,000	3.67	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.95000	6.90600		3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,304.00000	1,250,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,704.00000	1,762,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,368.00000	1,313,000	3.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.80	Put		1,640.00000	1,697,000	3.22	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,245.00000	1,193,000	3.21	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,773.00000	1,834,000	3.21	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			8.37100	8.34600		11.85	2,434,652.20	20	27,598.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,447.00000	6,236,000	12.55	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		511.00000	535,000	12.55	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,818.00000	6,605,000	12.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		446.00000	468,000	12.60	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,080.00000	5,873,000	12.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		583.00000	611,000	12.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,081.00000	5,248,000	11.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		770.00000	702,000	11.63	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,084.00000	3,204,000	11.82	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,697.00000	1,582,000	11.82	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,138.00000	2,977,000	12.08	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,700.00000	1,774,000	12.08	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,365.00000	5,166,000	12.41	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		752.00000	788,000	12.41	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.44600	8.42000		15.10	41,384,105.00	350	360.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,236.00000	6,073,000	15.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.75	Put		3,241.00000	3,318,000	15.33	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,512.00000	6,346,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,073.00000	3,147,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,966.00000	5,806,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,418.00000	3,498,000	15.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,402.00000	5,517,000	14.97	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,815.00000	3,690,000	14.97	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,753.00000	5,596,000	15.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,564.00000	3,647,000	15.25	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,156.00000	9,318,000	14.68	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,818.00000	1,740,000	14.68	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,427.00000	8,581,000	14.73	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,091.00000	2,005,000	14.73	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,291.00000	6,127,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,207.00000	3,283,000	15.34	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.51400	8.48800		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,003.00000	6,853,000	14.91	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,659.00000	4,745,000	14.91	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,258.00000	7,105,000	14.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,474.00000	4,557,000	14.95	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,751.00000	6,604,000	14.87	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,849.00000	4,938,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.58000	8.55200		14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,507.00000	6,368,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,972.00000	7,082,000	14.94	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	8.55	Call		6,733.00000	6,592,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,751.00000	6,859,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,293.00000	6,158,000	14.92	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,207.00000	7,321,000	14.92	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			215.27436	215.29858			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		299.00000	274,000		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		249.00000	224,000		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		349.00000	324,000		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			253.33903	253.35031			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		2,350.00000	2,339,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		2,300.00000	2,289,000		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		2,400.00000	2,389,000		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	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			6.13500	6.10300		2.34	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,993.00000	3,914,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,112.00000	4,032,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,875.00000	3,796,000	2.57	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.57	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.15300	6.11700		2.62	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,108.00000	3,031,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		44.00000	48,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,211.00000	3,133,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		38.00000	42,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,006.00000	2,929,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		51.00000	55,000	2.83	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.13600	6.09500		2.48	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,368.00000	1,313,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		550.00000	578,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,436.00000	1,379,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		517.00000	543,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,302.00000	1,249,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		584.00000	614,000	2.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.06000	6.01200		2.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future	6.25	Call		1,119.00000	1,068,000	2.19	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		695.00000	730,000	2.19	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,173.00000	1,122,000	2.20	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		660.00000	695,000	2.20	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,065.00000	1,016,000	2.18	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		730.00000	767,000	2.18	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			190.09188	190.09973			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		100.00000	92,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		50.00000	42,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		150.00000	142,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.34700	7.33200		5.61	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,115.00000	6,048,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		6.00000	6,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,321.00000	6,254,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		5.00000	5,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,909.00000	5,842,000	6.08	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		8.00000	8,000	6.08	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	7.00	Put		1,873.00000	1,916,000	5.53	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		375.00000	351,000	5.53	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,410.00000	1,445,000	5.58	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		592.00000	560,000	5.58	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,246.00000	1,199,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		720.00000	740,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,342.00000	2,282,000	5.87	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		275.00000	282,000	5.87	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.42600	7.41000		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,992.00000	4,931,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		454.00000	462,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,159.00000	5,097,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		419.00000	425,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,827.00000	4,766,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		492.00000	499,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.50000	7.48300		6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,885.00000	2,840,000	6.85	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,801.00000	1,825,000	6.85	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,006.00000	2,960,000	6.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,720.00000	1,744,000	6.87	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,766.00000	2,722,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,884.00000	1,909,000	6.83	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.56600	7.54800		6.37	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,002.00000	981,000	6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,169.00000	5,218,000	6.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.55	Call		1,057.00000	1,035,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,020.00000	5,068,000	6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		953.00000	932,000	6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,324.00000	5,373,000	6.17	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			7.63800	7.63400		6.88	0.00	0	3,146.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,627.00000	5,605,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		41.00000	40,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,860.00000	5,838,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		33.00000	32,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,394.00000	5,372,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		50.00000	49,000	7.45	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,523.00000	3,537,000	6.68	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		170.00000	163,000	6.68	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,501.00000	1,479,000	7.02	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		902.00000	901,000	7.02	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.72100	7.71700		8.61	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,718.00000	4,697,000	9.03	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		892.00000	891,000	9.03	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,901.00000	4,879,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		837.00000	835,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,538.00000	4,517,000	9.00	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		951.00000	950,000	9.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future			7.79600	7.79100		8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,364.00000	3,345,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,361.00000	2,366,000	8.45	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,502.00000	3,482,000	8.47	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,261.00000	2,265,000	8.47	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,228.00000	3,209,000	8.43	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,464.00000	2,469,000	8.43	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.86400	7.85800		8.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,615.00000	3,595,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,958.00000	2,966,000	8.40	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,744.00000	3,724,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,858.00000	2,865,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,488.00000	3,468,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,062.00000	3,070,000	8.38	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			6.00000	5.97800		1.46	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,411.00000	2,376,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,489.00000	2,454,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,333.00000	2,298,000	1.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.00700	5.98000		1.52	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,754.00000	1,718,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		24.00000	25,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,818.00000	1,782,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		21.00000	22,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,690.00000	1,655,000	1.64	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		27.00000	30,000	1.64	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.94000	5.90700		1.35	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		518.00000	496,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		411.00000	427,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		551.00000	529,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		387.00000	403,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		486.00000	466,000	1.37	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		437.00000	455,000	1.37	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.72800	5.68300		1.02	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		573.00000	548,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		289.00000	304,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		602.00000	576,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		273.00000	287,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		545.00000	521,000	1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		305.00000	322,000	1.06	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.85800	7.86400		8.13	0.00	0	24,823.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.75	Call		4,901.00000	4,928,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		124.00000	118,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,142.00000	5,169,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		104.00000	98,000	8.79	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,661.00000	4,687,000	8.76	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		146.00000	138,000	8.76	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,777.00000	2,742,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		438.00000	437,000	8.00	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,976.00000	1,945,000	8.09	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		776.00000	778,000	8.09	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,721.00000	1,730,000	8.30	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		968.00000	943,000	8.30	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,851.00000	2,868,000	8.49	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		462.00000	446,000	8.49	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.94200	7.94800		10.18	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,213.00000	5,231,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,000.00000	985,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,408.00000	5,426,000	10.70	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		940.00000	925,000	10.70	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,021.00000	5,038,000	10.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,064.00000	1,048,000	10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.01400	8.02100		9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,803.00000	3,818,000	10.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,611.00000	2,589,000	10.04	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,953.00000	3,968,000	10.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.30	Put		2,503.00000	2,481,000	10.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,656.00000	3,670,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,723.00000	2,700,000	10.01	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.08300	8.08900		9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,101.00000	4,113,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,287.00000	3,269,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,243.00000	4,254,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,178.00000	3,159,000	10.03	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,963.00000	3,974,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,401.00000	3,382,000	9.97	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			7.92700	7.94300		9.37	0.00	0	9,125.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,144.00000	6,232,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		75.00000	67,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,405.00000	6,495,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		61.00000	56,000	10.12	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,882.00000	5,969,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		88.00000	79,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,133.00000	3,050,000	9.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		430.00000	443,000	9.11	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,246.00000	2,172,000	9.21	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	7.70	Call		775.00000	797,000	9.21	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,743.00000	1,788,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,105.00000	1,054,000	9.41	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,931.00000	2,995,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		532.00000	500,000	9.64	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.00200	8.01900		11.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,366.00000	5,431,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,214.00000	1,179,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,570.00000	5,637,000	11.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,142.00000	1,110,000	11.95	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,164.00000	5,228,000	11.87	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,288.00000	1,253,000	11.87	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.07100	8.08900		11.44	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,940.00000	3,991,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,027.00000	2,976,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,098.00000	4,150,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,904.00000	2,854,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,785.00000	3,834,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,155.00000	3,101,000	11.57	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.13600	8.15400		11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,605.00000	3,649,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,465.00000	4,409,000	11.05	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,743.00000	3,788,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,323.00000	4,268,000	11.08	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,476.00000	3,518,000	11.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	7.95	Put		4,618.00000	4,560,000	11.03	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			8.83400	8.81900		16.97	0.00	0	2,033.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,841.00000	2,751,000	17.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,439.00000	1,467,000	17.28	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,079.00000	2,986,000	17.34	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,297.00000	1,322,000	17.34	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,612.00000	2,525,000	17.22	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,593.00000	1,624,000	17.22	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.90100	8.88600		20.80	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,618.00000	5,532,000	21.42	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,876.00000	2,906,000	21.42	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,843.00000	5,755,000	21.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,737.00000	2,765,000	21.48	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,397.00000	5,312,000	21.36	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,022.00000	3,053,000	21.36	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.96400	8.94800		21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,301.00000	5,224,000	21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,904.00000	4,949,000	21.24	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,497.00000	5,418,000	21.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.05	Put		4,721.00000	4,765,000	21.29	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,114.00000	5,038,000	21.21	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,099.00000	5,145,000	21.21	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.02500	9.00900		20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,001.00000	5,927,000	20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,069.00000	6,116,000	20.77	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,191.00000	6,116,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,881.00000	5,927,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,820.00000	5,748,000	20.74	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,270.00000	6,319,000	20.74	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			140.39222	140.58297			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,583.00000	1,392,000		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		1,533.00000	1,342,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		1,633.00000	1,442,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.45227	118.46171			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		262.00000	252,000		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		212.00000	202,000		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		312.00000	302,000		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			116.30714	116.01070			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		711.00000	1,007,000		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		661.00000	957,000		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		761.00000	1,057,000		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			8.73000	8.72100		15.17	0.00	0	1,126.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,771.00000	4,701,000	15.73	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		658.00000	660,000	15.73	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,069.00000	4,997,000	15.79	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		582.00000	583,000	15.79	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,479.00000	4,409,000	15.67	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	9.20	Put		741.00000	744,000	15.67	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.79900	8.78900		18.57	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,173.00000	6,108,000	19.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,620.00000	2,634,000	19.13	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,413.00000	6,347,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,488.00000	2,502,000	19.18	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,935.00000	5,871,000	19.07	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,756.00000	2,772,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.86600	8.85600		18.94	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,799.00000	5,744,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,679.00000	4,703,000	19.18	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,008.00000	5,952,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,505.00000	4,527,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,594.00000	5,540,000	19.13	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,861.00000	4,885,000	19.13	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.93300	8.92200		18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,397.00000	6,341,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,796.00000	5,825,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,597.00000	6,540,000	18.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,614.00000	5,643,000	18.54	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,205.00000	6,150,000	18.46	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,989.00000	6,019,000	18.46	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1.21330	1.20050		15.04	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		147.00000	213,000	15.04	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		142.00000	80,000	15.04	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		25.00000	39,000	17.30	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		520.00000	406,000	17.30	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		518.00000	640,000	16.76	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		13.00000	7,000	16.76	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.22840	1.21500		16.53	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		794.00000	895,000	15.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		144.00000	111,000	15.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		482.00000	557,000	15.44	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		332.00000	273,000	15.44	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,200.00000	1,333,000	16.25	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		50.00000	49,000	16.25	0.00	0	0.00

Total for Derivatives :										369,962,591.20	33,907	1,181,767.00
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i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5,000,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	2,000,000.00
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
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	2,900,000.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			1,120,000,000.00	11,200,000	2,800,000.00
ABL7	On	18/02/2013			100.00000	100.00000			51,600,000,000.00	516,000	172,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013			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
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	8,600,000.00
ABLS2A	On	13/07/2016			100.00000	100.00000		267,600,000,000.00		2,676,000	892,000.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,180,000,000.00	11,800,000	5,900,000.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			125,700,000,000.00	1,257,000	7,419,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			51,000,000,000.00	510,000	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			31,500,000,000.00	315,000	1,200,105,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL085On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL101On	18/01/2013	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
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
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	3,500,000.00
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	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL157	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL160	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000		36,200,000,000.00		362,000	8,000,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000		647,400,000,000.00		6,474,000	4,158,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP54LOn 07/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55LOn 23/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56LOn 17/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57LOn 07/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A ⁴	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A ⁵	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A ⁶	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			0.00	0	12,000,000.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			12,739,200,000,000.00	127,392,000	35,464,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 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
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	2,000,000.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	78,700,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			181,200,000,000.00	1,812,000	3,104,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			447,600,000,000.00	4,476,000	1,492,000.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	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
DENG3	On	02/04/2012	Spot Bond			100.00000	100.00000		45,000,000,000,000.00	450,000,000	225,000,000.00	
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		2,214,600,000,000.00	22,146,000	19,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			26,733,300,000,000.00	267,333,000	79,757,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			46,053,700,000,000.00	460,537,000	123,362,000.00
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			3,418,300,000,000.00	34,183,000	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			13,700,000,000,000.00	137,000,000	45,000,000.00
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	1,000,000.00
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
EQ164L	On	13/03/2012	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			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ170L _{On}	14/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ171L _{On}	16/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ172L _{On}	17/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ173L _{On}	29/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		9,207,200,000,000.00		92,072,000	76,150,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		9,057,452,000,000.00		979,184,000	382,697,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		1,850,310,000,000.00		185,031,000	296,776,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		584,785,750,000.00		74,495,000	35,086,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		2,626,552,500,000.00		350,207,000	277,034,000.00
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
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	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		421,000,000,000.00		4,210,000	6,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000		188,700,000,000.00		1,887,000	629,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			254,800,000,000.00	2,548,000	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC10	On	24/02/2017			100.00000	100.00000			0.00	0	31,000,000.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000				0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	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		400,000,000,000.00	400,000,000,000.00	4,000,000	1,000,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	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
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	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	13,000,000.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
GSIZ16 On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D On	19/07/2013	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
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		15,519,500,000,000.00		155,195,000	30,691,000.00
HWAY2	On	07/12/2023			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		3,800,000,000,000.00		38,000,000	19,969,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,120,200,000,000.00		21,202,000	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000		42,600,000,000,000.00	426,000,000	351,000,000.00	
IND224	On	12/06/2012			100.00000	100.00000		25,000,000,000,000.00	250,000,000	250,000,000.00	
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			455,400,000,000.00	4,554,000	3,018,000.00
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	200,000.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,650,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000		100,000,000,000.00	1,000,000	1,000,000	1,000,000.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		6,400,000,000,000.00	64,000,000	64,000,000	64,000,000.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		1,140,000,000,000.00		11,400,000	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP16On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP17On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP18On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP19On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP20On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP21On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP22On 09/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP23On 13/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB2MOn 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB3MOn 13/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000		37,360,000,000.00		4,000,000	1,000,000.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000		29,160,000,000,000.00		291,600,000	80,200,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000		161,700,000,000.00		1,617,000	16,539,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000		5,800,000,000,000.00		58,000,000	39,500,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	04/06/2012	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	40,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			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		1,204,200,000,000.00		12,042,000	8,500,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	300,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		2,129,100,000,000.00		21,291,000	17,097,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

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	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
NED10	On	15/08/2012			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
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
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	60,000,000.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
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			291,300,000,000.00	2,913,000	971,000.00
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
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1:On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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		6,000,000,000,000.00		60,000,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		23,160,000,000,000.00		231,600,000	115,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,380,000,000,000.00		13,800,000	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		674,100,000,000.00		6,741,000	2,247,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		880,000,000,000.00		8,800,000	24,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		35,630,800,000,000.00		356,308,000	90,000,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PBET01	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
PCF03L	On	02/03/2016	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
PR2A1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4L	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			0.00	0	0.00
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			6.71000	6.68000		383,572,778,059,240.00	57,164,348,444	18,693,105,972.00	

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			8.31500	8.29000		250,799,754,625,940.00	30,162,327,676	9,878,648,300.00	
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			219.57651	219.56619		120,464,723,645,730.00	548,623,000	845,526,198.00	
R197	On	07/12/2023	Spot Bond			2.12000	2.12000		2,791,276,800,000.00	1,316,640,000	329,867,046.00	
R201	On	21/12/2014	Spot Bond			6.10000	6.07000		69,887,207,754,400.00	11,456,919,304	3,420,257,931.00	
R202	On	07/12/2033	Spot Bond			2.28000	2.28000		6,791,436,000,000.00	2,978,700,000	1,605,047,640.00	
R203	On	15/09/2017	Spot Bond			7.28500	7.27000		99,571,403,122,590.00	13,668,003,174	6,250,999,944.00	
R204	On	21/12/2018	Spot Bond			7.57500	7.57000		128,626,799,685,150.00	16,980,435,602	4,701,790,801.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.96000	5.94000		67,586,388,080,000.00	11,339,998,000	4,406,144,000.00	
R207	On	15/01/2020	Spot Bond			7.79500	7.80000		235,758,967,438,000.00	30,244,896,400	7,723,227,900.00	
R208	On	31/03/2021	Spot Bond			7.87000	7.88500		177,207,264,794,000.00	22,516,806,200	7,370,753,800.00	

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			8.78500	8.77000			193,863,853,701,000.00	22,067,598,600	12,561,392,200.00
R210	On	31/03/2028	Spot Bond			2.31000	2.30000			4,033,121,400,000.00	1,745,940,000	1,219,640,000.00
R211	On	31/01/2017	Spot Bond			0.83000	0.83000			967,315,200,000.00	1,165,440,000	1,387,691,223.00
R212	On	31/01/2022	Spot Bond			2.05000	2.08000			6,568,261,500,000.00	3,204,030,000	1,188,876,600.00
R213	On	28/02/2031	Spot Bond			8.68000	8.67000			57,527,698,200,000.00	6,627,615,000	1,982,865,867.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			64,293,684,000,000.00	9,891,336,000	3,868,003,000.00
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		1,300,000,000,000.00		13,000,000	6,500,000.00
RCSC0	On	06/06/2012			100.00000	100.00000		3,000,000,000,000.00		30,000,000	10,000,000.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000		65,100,000,000,000.00		651,000,000	250,000,000.00
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
RES08	On	15/05/2012			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000		140,700,000,000.00		1,407,000	469,000.00
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		6,614,000,000,000.00		66,140,000	26,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			141,040,000,000.00	17,630,000	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			131,400,000,000.00	1,314,000	17,938,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	3,215,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			1,368,600,000,000.00	13,686,000	11,562,000.00
SBK111	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			137,100,000,000.00	1,371,000	457,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	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
SCM22	On	18/05/2012	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	2,000,000.00
SLI1	On	15/08/2013	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
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			5,215,800,000,000.00	52,158,000	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			432,000,000,000.00	4,320,000	4,440,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	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
SYN865On	19/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN870On	20/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN872On	13/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN873On	14/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN874On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN88	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN90	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN90	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN90	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN90	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN90	On	04/04/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	501,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			32,000,000,000.00	4,000,000	1,000,000.00
TFS88	On	08/02/2013	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	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	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
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			204,072,500,000,000.00	2,040,725,000	1,021,071,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			73,949,100,000,000.00	739,491,000	280,400,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			15,739,500,000,000.00	157,395,000	48,984,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			46,537,200,000,000.00	465,372,000	681,124,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,947,400,000,000.00	39,474,000	19,433,000.00
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	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			47,400,000,000.00	474,000	158,000.00
UTR02	On	21/11/2012			100.00000	100.00000			16,200,000,000.00	162,000	54,000.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		10,318,200,000,000.00		103,182,000	50,866,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		11,000,000,000,000.00		110,000,000	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000		2,800,000,000,000.00		28,000,000	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,719,000,000,000.00		67,190,000	35,380,000.00
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		10,815,800,000,000.00		108,158,000	27,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
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 :							2,765,820,234,256,050.00	253,505,992,400	96,966,968,422.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:							2,765,820,604,218,640.00	3,506,026,307	96,968,150,189.00
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