



Daily MTM Report

Daily summary for: 08/03/2012

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			7.54920	7.66820		14.77	99,785,325.60	13,218	184,443.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		633.00000	515,000	19.01	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		1.00000	2,000	19.01	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		583.00000	465,000	18.24	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		1.00000	2,000	18.24	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		683.00000	564,000	19.78	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		1.00000	1,000	19.78	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		669.00000	550,000	19.57	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		1.00000	1,000	19.57	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		520.00000	402,000	17.25	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		2.00000	3,000	17.25	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		421.00000	307,000	16.63	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		3.00000	8,000	16.63	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		868.00000	750,000	22.66	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		0.00000	1,000	22.66	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		470.00000	354,000	16.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		2.00000	5,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		918.00000	799,000	22.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		0.00000	0,000	22.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		156.00000	77,000	14.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		38.00000	78,000	14.77	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		18.00000	7,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		300.00000	408,000	19.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		280.00000	177,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		12.00000	28,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		3.00000	1,000	21.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		635.00000	752,000	21.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		968.00000	849,000	22.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		0.00000	0,000	22.89	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		2.00000	0,000	22.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		684.00000	801,000	22.56	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		818.00000	700,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		0.00000	1,000	21.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		14.00000	5,000	19.95	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		346.00000	456,000	19.95	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		569.00000	451,000	18.02	2,931,500.00	6,500	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		1.00000	2,000	18.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,018.00000	899,000	23.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		0.00000	0,000	23.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		236.00000	139,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		18.00000	40,000	15.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		5.00000	1,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		537.00000	652,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		31.00000	13,000	18.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		213.00000	314,000	18.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		619.00000	501,000	18.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		1.00000	2,000	18.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,068.00000	949,000	23.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	0,000	23.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		41.00000	18,000	17.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		173.00000	269,000	17.80	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		10.00000	4,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		392.00000	505,000	20.28	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		24.00000	10,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		256.00000	361,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		6.00000	2,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		488.00000	603,000	20.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		326.00000	218,000	16.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		8.00000	19,000	16.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		373.00000	261,000	16.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		5.00000	12,000	16.32	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		769.00000	650,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		1.00000	1,000	21.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		70.00000	32,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		102.00000	183,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		8.00000	3,000	20.60	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		440.00000	554,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		195.00000	106,000	15.08	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		27.00000	57,000	15.08	0.00	0	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,268.00000	1,149,000	23.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	23.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,518.00000	1,399,000	24.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	24.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		122.00000	58,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		54.00000	109,000	15.37	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		4.00000	1,000	21.58	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		586.00000	702,000	21.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,468.00000	1,349,000	24.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	24.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		719.00000	600,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	1,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		54.00000	24,000	17.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		136.00000	225,000	17.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		2.00000	0,000	23.20	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		734.00000	851,000	23.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,218.00000	1,099,000	23.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	0,000	23.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		91.00000	43,000	15.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		73.00000	144,000	15.98	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,118.00000	999,000	23.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	0,000	23.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,168.00000	1,049,000	23.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	0,000	23.35	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,318.00000	1,199,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,568.00000	1,449,000	24.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	24.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		1.00000	0,000	23.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		783.00000	901,000	23.85	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		1.00000	0,000	24.50	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		833.00000	951,000	24.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		0.00000	0,000	28.37	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,132.00000	1,251,000	28.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,332.00000	1,451,000	30.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	0,000	30.96	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		1.00000	0,000	25.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		933.00000	1,051,000	25.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		1.00000	0,000	26.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		983.00000	1,101,000	26.43	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,082.00000	1,201,000	27.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		0.00000	0,000	27.73	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,032.00000	1,151,000	27.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		0.00000	0,000	27.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,582.00000	1,701,000	33.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	33.19	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,832.00000	1,951,000	35.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		0.00000	0,000	35.18	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,532.00000	1,651,000	32.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	32.80	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.64950	7.77000		15.73	78,560,365.00	10,270	93,860.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		581.00000	483,000	14.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		61.00000	84,000	14.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		541.00000	449,000	14.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		71.00000	100,000	14.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		622.00000	522,000	14.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		52.00000	73,000	14.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		158.00000	125,000	17.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		488.00000	576,000	17.96	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		14.00000	19,000	15.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,034.00000	918,000	15.87	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		91.00000	72,000	20.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		821.00000	923,000	20.10	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		75.00000	60,000	20.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		955.00000	1,061,000	20.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		67.00000	53,000	21.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,047.00000	1,154,000	21.43	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		797.00000	688,000	15.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		27.00000	39,000	15.02	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		402.00000	327,000	15.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		132.00000	178,000	15.34	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		183.00000	146,000	17.45	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	18/06/2012	Foreign Exchange Future	8.00	Put		413.00000	497,000	17.45	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		136.00000	109,000	18.50	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		566.00000	660,000	18.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		269.00000	216,000	16.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		249.00000	317,000	16.22	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,140.00000	1,249,000	21.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		60.00000	48,000	21.96	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		292.00000	234,000	15.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		222.00000	285,000	15.98	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,520.00000	1,633,000	24.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		40.00000	32,000	24.05	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.75120	7.87330		16.53	0.00	0	7,187.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		772.00000	674,000	15.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		99.00000	123,000	15.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		733.00000	639,000	15.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		110.00000	138,000	15.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		811.00000	711,000	15.11	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		88.00000	110,000	15.11	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		123.00000	153,000	15.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		696.00000	604,000	15.14	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,355.00000	1,459,000	21.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		128.00000	110,000	21.90	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		372.00000	319,000	17.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		399.00000	468,000	17.12	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		193.00000	164,000	19.95	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		920.00000	1,013,000	19.95	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,446.00000	1,551,000	22.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		119.00000	102,000	22.29	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,090.00000	1,188,000	20.73	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		163.00000	139,000	20.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		457.00000	392,000	16.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		284.00000	341,000	16.35	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		757.00000	845,000	19.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		230.00000	196,000	19.14	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		305.00000	260,000	17.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		532.00000	609,000	17.91	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.85150	7.97580		17.63	0.00	0	10,035.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		608.00000	545,000	17.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		332.00000	394,000	17.10	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		585.00000	524,000	17.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		359.00000	423,000	17.28	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		633.00000	567,000	16.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		307.00000	366,000	16.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		507.00000	580,000	18.10	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		483.00000	431,000	18.10	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,349.00000	1,449,000	21.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		225.00000	200,000	21.64	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			7.96030	8.08590		17.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		619.00000	562,000	17.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		483.00000	552,000	17.32	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		600.00000	543,000	17.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		514.00000	583,000	17.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		639.00000	580,000	17.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		453.00000	520,000	17.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,326.00000	1,422,000	20.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		312.00000	282,000	20.70	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		564.00000	509,000	17.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		578.00000	649,000	17.76	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.13880	8.26530		18.71	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		604.00000	560,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,317.00000	1,399,000	20.34	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		592.00000	549,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,355.00000	1,438,000	20.44	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		616.00000	572,000	20.24	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,279.00000	1,361,000	20.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.79280	8.90840		19.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,312.00000	1,256,000	19.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		904.00000	963,000	19.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,292.00000	1,236,000	19.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		934.00000	993,000	19.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,333.00000	1,276,000	19.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		875.00000	933,000	19.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		599.00000	658,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,507.00000	1,451,000	18.13	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.86690	9.98250		20.77	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	14/12/2015	Foreign Exchange Future	9.20	Call		1,893.00000	1,827,000	20.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,111.00000	1,160,000	20.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,872.00000	1,806,000	20.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,140.00000	1,189,000	20.09	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,914.00000	1,848,000	19.98	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,082.00000	1,131,000	19.98	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.54920	7.66820		14.77	264,222.00	35	162.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			15,636.00000	7,681,000	14.77	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			3,816.00000	7,761,000	14.77	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			12,165.00000	5,778,000	15.37	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			5,345.00000	10,858,000	15.37	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			19,480.00000	10,561,000	15.08	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			2,660.00000	5,641,000	15.08	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			53,660.00000	65,206,000	21.26	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			480.00000	126,000	21.26	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.64950	7.77000		15.73	229,485.00	30	867.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			11,087.00000	8,821,000	19.30	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			69,087.00000	78,871,000	19.30	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			10,368.00000	8,250,000	19.57	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			73,368.00000	83,300,000	19.57	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			11,868.00000	9,443,000	19.03	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			64,868.00000	74,493,000	19.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.91840	12.05250		13.71	40,391,457.60	3,389	43,139.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		611.00000	484,000	17.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		9.00000	16,000	17.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		564.00000	438,000	17.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		12.00000	20,000	17.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		660.00000	531,000	18.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		8.00000	13,000	18.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		517.00000	393,000	16.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		15.00000	25,000	16.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		217.00000	123,000	13.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		65.00000	105,000	13.71	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,055.00000	921,000	21.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		3.00000	3,000	21.77	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		295.00000	188,000	14.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		43.00000	70,000	14.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		46.00000	25,000	16.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		294.00000	407,000	16.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		709.00000	579,000	18.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		7.00000	11,000	18.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,154.00000	1,020,000	22.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		2.00000	2,000	22.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		380.00000	264,000	15.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		28.00000	46,000	15.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		955.00000	822,000	20.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		3.00000	4,000	20.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		149.00000	83,000	14.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		97.00000	165,000	14.48	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		182.00000	101,000	14.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		80.00000	133,000	14.09	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		18.00000	10,000	18.77	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		516.00000	642,000	18.77	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		805.00000	936,000	21.59	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		7.00000	4,000	21.59	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,499.00000	1,633,000	27.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		1.00000	1,000	27.06	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.06890	12.20440		13.65	10,270,633.90	851	4,185.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		542.00000	460,000	13.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		188.00000	241,000	13.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		511.00000	432,000	13.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		207.00000	263,000	13.51	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		573.00000	489,000	13.41	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		169.00000	220,000	13.41	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.21980	12.35760		14.70	6,097,680.20	499	1,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		238.00000	210,000	17.41	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,330.00000	1,440,000	17.41	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		230.00000	202,000	17.49	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,372.00000	1,482,000	17.49	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		246.00000	218,000	17.33	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,288.00000	1,398,000	17.33	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,127.00000	1,025,000	13.66	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		119.00000	155,000	13.66	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			0.09260	0.09480		22.34	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		488.00000	292,000	18.94	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		8.00000	32,000	18.94	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		12.00000	3,000	22.34	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		532.00000	743,000	22.34	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,480.00000	1,260,000	29.96	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	29.96	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09390	0.09610		19.31	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		87.00000	61,000	21.58	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,277.00000	1,471,000	21.58	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		29.00000	20,000	24.15	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,219.00000	2,430,000	24.15	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		288.00000	210,000	18.83	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		478.00000	620,000	18.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.99620	10.05830		11.57	32,537,631.00	3,255	24,145.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		69.00000	44,000	12.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		111.00000	148,000	12.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		52.00000	32,000	12.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		144.00000	186,000	12.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		90.00000	59,000	11.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		82.00000	113,000	11.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,009.00000	947,000	21.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		1.00000	1,000	21.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		29.00000	17,000	13.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		221.00000	271,000	13.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		277.00000	220,000	13.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		19.00000	24,000	13.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,059.00000	996,000	21.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1.00000	0,000	21.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		193.00000	142,000	12.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		35.00000	46,000	12.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		3.00000	2,000	16.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		545.00000	606,000	16.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		2.00000	1,000	17.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		694.00000	755,000	17.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		21.00000	12,000	13.75	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		263.00000	316,000	13.75	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		0.00000	0,000	20.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,042.00000	1,104,000	20.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		0.00000	0,000	22.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,442.00000	1,504,000	22.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1.00000	1,000	19.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		843.00000	905,000	19.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	0,000	24.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,692.00000	1,754,000	24.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		1.00000	0,000	19.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		893.00000	954,000	19.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		512.00000	450,000	15.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		4.00000	4,000	15.06	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	21.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,242.00000	1,304,000	21.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		1.00000	1,000	18.23	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		743.00000	805,000	18.23	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		943.00000	1,004,000	20.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1.00000	0,000	20.26	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,542.00000	1,604,000	23.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		0.00000	0,000	23.43	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		120.00000	78,000	11.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		62.00000	82,000	11.57	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		155.00000	108,000	11.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		47.00000	62,000	11.96	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.13420	10.19750		13.04	0.00	0	29,720.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		204.00000	185,000	13.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		407.00000	451,000	13.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		188.00000	171,000	13.96	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		441.00000	487,000	13.96	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		220.00000	199,000	13.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		373.00000	415,000	13.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		341.00000	381,000	13.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		238.00000	215,000	13.50	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		513.00000	467,000	12.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		116.00000	133,000	12.72	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		667.00000	612,000	12.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		70.00000	78,000	12.67	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			10.27520	10.33980		13.71	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		292.00000	266,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		678.00000	716,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		275.00000	250,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		711.00000	750,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		310.00000	283,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		646.00000	683,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		994.00000	921,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		104.00000	96,000	13.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.67700	10.74560		14.04	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		569.00000	551,000	15.35	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,316.00000	1,367,000	15.35	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		556.00000	539,000	15.42	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,353.00000	1,405,000	15.42	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		581.00000	563,000	15.27	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,278.00000	1,329,000	15.27	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			424.16600	423.08800			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			430.40400	429.32500			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			385.84200	384.96000			0.00	0	898.00
ALBI	On	02/08/2012	Index Future			391.51600	390.63500			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.58450	7.70400		15.36	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		59.00000	40,000	18.76	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		455.00000	556,000	18.76	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		53.00000	36,000	19.15	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.15	Put		499.00000	602,000	19.15	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Call		67.00000	46,000	18.38	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Put		413.00000	512,000	18.38	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry			7.56020	7.67940		15.09	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Call		49.00000	27,000	18.10	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Put		270.00000	367,000	18.10	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		40.00000	22,000	18.53	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		311.00000	412,000	18.53	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		59.00000	34,000	17.67	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		230.00000	324,000	17.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.99820	8.07910		11.29	9,189,931.80	1,149	16,383.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		829.00000	748,000	20.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	0,000	20.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		779.00000	699,000	19.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	1,000	19.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		879.00000	798,000	21.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	0,000	21.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		680.00000	599,000	18.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		1.00000	1,000	18.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,129.00000	1,048,000	22.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	22.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		334.00000	257,000	14.01	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		5.00000	9,000	14.01	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		630.00000	549,000	17.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		1.00000	1,000	17.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,079.00000	998,000	22.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	22.57	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,879.00000	1,798,000	24.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	24.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		197.00000	128,000	12.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		18.00000	30,000	12.38	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.02150	8.10160		11.95	4,042,836.00	504	8,120.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		503.00000	437,000	12.00	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		51.00000	66,000	12.00	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		463.00000	400,000	11.99	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		61.00000	79,000	11.99	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		544.00000	476,000	12.01	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		42.00000	55,000	12.01	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.04780	8.12900		12.55	4,015,852.20	499	2,628.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		252.00000	223,000	13.05	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		359.00000	412,000	13.05	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		235.00000	207,000	13.18	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		392.00000	446,000	13.18	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		271.00000	240,000	12.91	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		328.00000	379,000	12.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.09730	9.17220		15.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,144.00000	2,074,000	14.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		272.00000	277,000	14.37	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		2,105.00000	2,036,000	14.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		283.00000	289,000	14.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,187.00000	2,117,000	14.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		265.00000	270,000	14.49	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.59820	7.66170		10.98	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		136.00000	87,000	11.50	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		24.00000	39,000	11.50	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		99.00000	57,000	10.98	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		37.00000	59,000	10.98	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		178.00000	124,000	12.02	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		16.00000	26,000	12.02	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.68320	7.74800		11.15	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		73.00000	60,000	13.11	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		475.00000	527,000	13.11	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		66.00000	54,000	13.32	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		518.00000	571,000	13.32	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		82.00000	68,000	12.90	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		434.00000	485,000	12.90	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.01720	0.02790			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.22250	0.18250			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.01970	0.03120			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.03730	0.04650			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			0.05600	0.07350			0.00	0	5,670.00
CHF / R	On 19/03/2012	Foreign Exchange Future			8.29410	8.34620		14.71	27,370,530.00	3,300	1,106.00
CHF / R	On 19/03/2012	Foreign Exchange Future	8.60	Call		17.00000	12,000	16.38	0.00	0	0.00
CHF / R	On 19/03/2012	Foreign Exchange Future	8.60	Put		271.00000	318,000	16.38	0.00	0	0.00
CHF / R	On 19/03/2012	Foreign Exchange Future	8.65	Call		12.00000	8,000	16.66	0.00	0	0.00
CHF / R	On 19/03/2012	Foreign Exchange Future	8.65	Put		316.00000	364,000	16.66	0.00	0	0.00
CHF / R	On 19/03/2012	Foreign Exchange Future	8.55	Call		24.00000	17,000	16.10	0.00	0	0.00
CHF / R	On 19/03/2012	Foreign Exchange Future	8.55	Put		228.00000	273,000	16.10	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future			8.41370	8.46670		15.30	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.10	Call		105.00000	96,000	17.99	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.10	Put		738.00000	782,000	17.99	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.15	Call		98.00000	89,000	18.18	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.15	Put		781.00000	825,000	18.18	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.05	Call		114.00000	103,000	17.80	0.00	0	0.00
CHF / R	On 18/06/2012	Foreign Exchange Future	9.05	Put		697.00000	739,000	17.80	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future			8.53790	8.59180		16.18	0.00	0	25.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.75	Call		344.00000	324,000	16.84	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.75	Put		502.00000	536,000	16.84	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.80	Call		327.00000	309,000	17.00	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.80	Put		535.00000	571,000	17.00	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.70	Call		361.00000	341,000	16.67	0.00	0	0.00
CHF / R	On 17/09/2012	Foreign Exchange Future	8.70	Put		469.00000	503,000	16.67	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			386.77200	385.91800			0.00	0	215.00
GOVI	On	03/05/2012	GOVI	382.00	Call		39,180.00000	47,720,000		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		39,080.00000	47,620,000		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		39,280.00000	47,820,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			392.46000	391.60700			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		16,070.00000	24,600,000		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		15,970.00000	24,500,000		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		16,170.00000	24,700,000		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			171.39900	171.08500			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.92000	173.60700			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			464.12800	464.12800			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			472.54400	472.54400			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			5.63000	5.64000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.65000	5.66000			0.00	0	2,890.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.67000	5.70000			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.70000	5.74000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.75000	5.79000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.91000	5.98000			0.00	0	940.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.07000	6.17000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.26000	6.36000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.45000	6.55000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.66000	6.75000			0.00	0	2,000.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future			6.21410	6.26080		12.83	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Call		48.00000	31,000	13.63	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Put		71.00000	101,000	13.63	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		44.00000	28,000	13.72	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		77.00000	108,000	13.72	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		52.00000	33,000	13.53	0.00	0	0.00	
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		65.00000	93,000	13.53	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.26730	6.31500		10.82	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		155.00000	130,000	11.02	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		140.00000	163,000	11.02	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		133.00000	112,000	11.22	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		168.00000	195,000	11.22	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		183.00000	152,000	10.82	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		118.00000	135,000	10.82	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			6.70500	6.75300		3.19	0.00	0	11,634.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,842.00000	5,002,000	3.47	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Put		0.00000	1,000	3.47	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Call		5,000.00000	5,159,000	3.47	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Put		1.00000	0,000	3.47	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Call		4,685.00000	4,844,000	3.47	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.20	Put		1.00000	0,000	3.47	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,784.00000	1,644,000	3.10	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		99.00000	119,000	3.10	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		277.00000	321,000	3.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,121.00000	1,005,000	3.15	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		608.00000	686,000	3.19	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		618.00000	536,000	3.19	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.77400	6.82600		3.67	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,722.00000	3,862,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		186.00000	166,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,852.00000	3,993,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		168.00000	149,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,594.00000	3,732,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		205.00000	184,000	3.93	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.82800	6.88500		3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,535.00000	1,622,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,211.00000	1,137,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,616.00000	1,705,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,151.00000	1,079,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,460.00000	1,544,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,277.00000	1,200,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.86300	6.92500		3.16	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,240.00000	1,312,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,688.00000	1,602,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,301.00000	1,375,000	3.14	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		1,621.00000	1,536,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,182.00000	1,251,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,759.00000	1,669,000	3.13	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			8.31100	8.34700		11.71	0.00	0	28,448.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,372.00000	6,654,000	12.18	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		446.00000	388,000	12.18	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,749.00000	7,037,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		387.00000	335,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,001.00000	6,276,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		513.00000	448,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,016.00000	4,740,000	11.34	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		696.00000	760,000	11.34	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,995.00000	2,779,000	11.52	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,599.00000	1,723,000	11.52	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,024.00000	3,217,000	11.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,596.00000	1,449,000	11.71	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,277.00000	5,537,000	12.04	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		673.00000	593,000	12.04	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.38400	8.42200		15.27	0.00	0	360.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,244.00000	6,450,000	15.50	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		3,268.00000	3,122,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,519.00000	6,730,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,099.00000	2,958,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,974.00000	6,174,000	15.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,444.00000	3,293,000	15.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,432.00000	5,230,000	15.14	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,827.00000	3,977,000	15.14	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,762.00000	5,957,000	15.42	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,592.00000	3,435,000	15.42	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,187.00000	8,922,000	14.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,830.00000	1,917,000	14.85	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,458.00000	8,203,000	14.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,104.00000	2,201,000	14.90	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,299.00000	6,505,000	15.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,234.00000	3,088,000	15.51	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.45100	8.49000		14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,003.00000	7,201,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,677.00000	4,520,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,257.00000	7,460,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,491.00000	4,340,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,751.00000	6,945,000	14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,867.00000	4,706,000	14.96	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.51500	8.55500		14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,455.00000	6,631,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,946.00000	6,765,000	14.90	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		6,681.00000	6,861,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,726.00000	6,548,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,241.00000	6,413,000	14.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,182.00000	6,997,000	14.88	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			215.38367	215.20589			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		206.00000	384,000		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		156.00000	334,000		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		256.00000	434,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			254.22073	253.30967			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		2,310.00000	3,221,000		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		2,260.00000	3,171,000		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		2,360.00000	3,271,000		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			6.07900	6.11700		2.33	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,959.00000	4,053,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,077.00000	4,171,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,840.00000	3,935,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.09300	6.13300		2.78	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,085.00000	3,169,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		57.00000	51,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,187.00000	3,272,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		50.00000	45,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,984.00000	3,067,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		65.00000	58,000	2.99	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.06900	6.11500		2.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,335.00000	1,394,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		557.00000	523,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,402.00000	1,463,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		524.00000	491,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,269.00000	1,326,000	2.55	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		592.00000	555,000	2.55	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.98600	6.03600		2.24	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		1,127.00000	1,178,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		746.00000	708,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,181.00000	1,233,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		711.00000	674,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,075.00000	1,124,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		783.00000	743,000	2.27	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.76584	189.77266			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		227.00000	234,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		277.00000	284,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		177.00000	184,000		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			7.28500	7.32800		5.58	0.00	0	3,856.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,132.00000	6,323,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		5.00000	3,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,338.00000	6,529,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		4.00000	2,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,926.00000	6,117,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		7.00000	5,000	6.06	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		1,842.00000	1,696,000	5.50	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		362.00000	409,000	5.50	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,378.00000	1,252,000	5.55	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		578.00000	645,000	5.55	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,236.00000	1,346,000	5.68	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		692.00000	610,000	5.68	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,342.00000	2,494,000	5.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		257.00000	217,000	5.84	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.36200	7.40700		6.84	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,004.00000	5,162,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		453.00000	418,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,171.00000	5,331,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		418.00000	385,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,835.00000	4,991,000	7.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		487.00000	450,000	7.27	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.43200	7.47900		6.72	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,872.00000	2,982,000	6.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,771.00000	1,689,000	6.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,993.00000	3,105,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,691.00000	1,611,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,753.00000	2,860,000	6.79	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,854.00000	1,769,000	6.79	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.49600	7.54500		6.21	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		949.00000	997,000	6.02	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,104.00000	4,962,000	6.02	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		1,003.00000	1,053,000	6.03	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,955.00000	4,814,000	6.03	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		900.00000	946,000	6.02	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,259.00000	5,115,000	6.02	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			7.57700	7.62000		6.81	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,691.00000	5,908,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		32.00000	26,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,926.00000	6,144,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		26.00000	21,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,457.00000	5,671,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		40.00000	31,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,436.00000	3,236,000	6.52	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		156.00000	179,000	6.52	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,491.00000	1,619,000	6.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		819.00000	724,000	6.81	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.65800	7.70200		8.72	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,785.00000	4,947,000	9.14	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		884.00000	825,000	9.14	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,968.00000	5,133,000	9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		828.00000	773,000	9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,604.00000	4,764,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		942.00000	881,000	9.11	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			7.73000	7.77600		8.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,391.00000	3,514,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,316.00000	2,216,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,530.00000	3,656,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,216.00000	2,120,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,254.00000	3,374,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,417.00000	2,315,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.79500	7.84300		8.19	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,609.00000	3,728,000	8.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,883.00000	2,778,000	8.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,738.00000	3,860,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,782.00000	2,681,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,481.00000	3,598,000	8.29	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,985.00000	2,879,000	8.29	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			5.94300	5.98700		1.45	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,397.00000	2,468,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,475.00000	2,546,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,319.00000	2,390,000	1.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.94200	5.99300		1.66	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,747.00000	1,812,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		35.00000	30,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,810.00000	1,876,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		31.00000	26,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,685.00000	1,749,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		40.00000	34,000	1.78	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.86200	5.92200		1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		513.00000	550,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		423.00000	391,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		545.00000	583,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		398.00000	367,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		482.00000	517,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		450.00000	416,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.63300	5.70700		1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		582.00000	622,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		319.00000	293,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		610.00000	651,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		302.00000	277,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		554.00000	593,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		336.00000	308,000	1.12	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			7.80200	7.83900		8.04	0.00	0	25,293.00

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		5,018.00000	5,208,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		102.00000	85,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,261.00000	5,453,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		84.00000	70,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,774.00000	4,962,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		119.00000	101,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,643.00000	2,481,000	7.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		444.00000	488,000	7.91	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,855.00000	1,717,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		794.00000	863,000	8.00	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,770.00000	1,889,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		878.00000	790,000	8.21	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,932.00000	3,088,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		404.00000	354,000	8.40	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.88400	7.92300		10.27	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,319.00000	5,474,000	10.76	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		971.00000	914,000	10.76	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,515.00000	5,672,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		912.00000	857,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,125.00000	5,277,000	10.73	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,032.00000	973,000	10.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.95500	7.99400		9.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,851.00000	3,965,000	9.97	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,517.00000	2,426,000	9.97	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,003.00000	4,120,000	10.00	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		2,411.00000	2,323,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,701.00000	3,813,000	9.94	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,626.00000	2,532,000	9.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.02200	8.06200		9.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,127.00000	4,237,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,176.00000	3,082,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,269.00000	4,381,000	9.92	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,067.00000	2,975,000	9.92	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,987.00000	4,094,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,288.00000	3,191,000	9.86	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			7.86100	7.90800		9.25	0.00	0	9,515.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,336.00000	6,606,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		57.00000	44,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,600.00000	6,872,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		46.00000	35,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,071.00000	6,340,000	9.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		67.00000	53,000	9.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,940.00000	2,718,000	8.99	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		447.00000	508,000	8.99	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,071.00000	1,884,000	9.09	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		810.00000	906,000	9.09	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,827.00000	1,992,000	9.29	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		979.00000	861,000	9.29	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,060.00000	3,276,000	9.52	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		451.00000	384,000	9.52	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.93500	7.98300		11.46	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,525.00000	5,729,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,162.00000	1,084,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,732.00000	5,939,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,094.00000	1,019,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,321.00000	5,521,000	11.97	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,234.00000	1,152,000	11.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.00200	8.05200		11.42	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,039.00000	4,197,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,915.00000	2,787,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,200.00000	4,362,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,795.00000	2,670,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,881.00000	4,036,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,039.00000	2,908,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.06400	8.11600		10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,632.00000	3,772,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,281.00000	4,131,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,767.00000	3,909,000	10.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,136.00000	3,987,000	10.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,500.00000	3,636,000	10.85	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		4,431.00000	4,276,000	10.85	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			8.77500	8.81600		16.73	0.00	0	2,113.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,796.00000	2,985,000	17.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,371.00000	1,236,000	17.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,035.00000	3,234,000	17.11	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,230.00000	1,105,000	17.11	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,565.00000	2,744,000	16.99	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,523.00000	1,378,000	16.99	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.84100	8.88300		21.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,594.00000	5,790,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,828.00000	2,697,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,819.00000	6,019,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,690.00000	2,562,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,372.00000	5,563,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,973.00000	2,837,000	21.29	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.90200	8.94500		21.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,335.00000	5,508,000	21.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,915.00000	4,757,000	21.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,531.00000	5,707,000	21.47	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		4,732.00000	4,577,000	21.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,148.00000	5,317,000	21.39	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,110.00000	4,947,000	21.39	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.96200	9.00600		20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,010.00000	6,183,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,056.00000	5,894,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,200.00000	6,377,000	20.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,867.00000	5,709,000	20.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,829.00000	5,998,000	20.79	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,256.00000	6,090,000	20.79	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			140.55778	140.37800			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,378.00000	1,558,000		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		1,328.00000	1,508,000		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		1,428.00000	1,608,000		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			118.63583	118.42620			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		226.00000	436,000		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		176.00000	386,000		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		276.00000	486,000		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			116.28827	116.09209			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		792.00000	988,000		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		742.00000	938,000		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		842.00000	1,038,000		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			8.67100	8.71200		14.93	0.00	0	1,266.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,781.00000	5,038,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		595.00000	519,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,083.00000	5,347,000	15.56	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		524.00000	455,000	15.56	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,485.00000	4,734,000	15.44	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		675.00000	591,000	15.44	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.73900	8.78100		18.74	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,221.00000	6,431,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,604.00000	2,478,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,462.00000	6,677,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,473.00000	2,353,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,983.00000	6,188,000	19.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,740.00000	2,610,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.80400	8.84700		19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,775.00000	5,958,000	19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,585.00000	4,429,000	19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,984.00000	6,172,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,410.00000	4,259,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,574.00000	5,754,000	18.99	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,770.00000	4,611,000	18.99	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.86900	8.91400		18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,396.00000	6,582,000	18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,733.00000	5,569,000	18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,597.00000	6,787,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,552.00000	5,392,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,205.00000	6,387,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,927.00000	5,759,000	18.41	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			1.19500	1.21490		15.23	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		219.00000	103,000	15.23	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		70.00000	153,000	15.23	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		37.00000	11,000	17.55	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		388.00000	561,000	17.55	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		656.00000	462,000	15.98	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		7.00000	12,000	15.98	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.20950	1.22990		15.56	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		905.00000	745,000	15.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		106.00000	150,000	15.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		562.00000	444,000	15.56	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		263.00000	349,000	15.56	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,346.00000	1,146,000	14.99	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		47.00000	51,000	14.99	0.00	0	0.00

Total for Derivatives :										315,687,450.30	43,499	1,177,965.00
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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	300,000.00
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			15,900,000,000.00	159,000	15,149,000.00
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			18,800,000,000.00	188,000	25,188,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,090,800,000,000.00	10,908,000	3,636,000.00

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	10,000,000.00
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		7,800,000,000.00		78,000	78,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	172,000.00
ABL8A	On	19/09/2013			100.00000	100.00000		3,300,000,000.00		33,000	33,000.00
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			6,000,000,000.00	60,000	60,000.00
ABLI02	On	08/05/2014			100.00000	100.00000			20,200,000,000.00	202,000	202,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			2,200,000,000.00	22,000	22,000.00
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	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			163,200,000,000.00	1,632,000	1,708,000.00
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			0.00	0	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			405,700,000,000.00	4,057,000	11,057,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			7,000,000,000.00	70,000	7,489,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			503,200,000,000.00	5,032,000	5,287,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	105,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	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			1,000,000,000,000.00	10,000,000	2,000,000.00
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		240,000,000,000.00		2,400,000	1,600,000.00
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		1,302,000,000,000.00		13,020,000	12,090,000.00
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		240,000,000,000.00		2,400,000	1,600,000.00
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		723,000,000,000.00		7,230,000	4,820,000.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000		140,000,000,000.00		1,400,000	1,400,000.00
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		192,000,000,000.00		1,920,000	1,280,000.00
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
ACL162	On	20/09/2015			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			0.00	0	9,181,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	39,014,000.00
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			1,029,800,000,000.00	10,298,000	2,158,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			3,600,000,000.00	36,000	36,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016	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
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			498,000,000,000.00	4,980,000	3,320,000.00
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			270,000,000,000.00	2,700,000	1,800,000.00
BG22D	On	21/07/2016			100.00000	100.00000			168,000,000,000.00	1,680,000	1,120,000.00
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			192,000,000,000.00	1,920,000	1,280,000.00
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			9,900,000,000.00	99,000	15,946,309.00
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
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	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			291,000,000,000.00	2,910,000	1,940,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	2,000,000.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			207,000,000,000.00	2,070,000	1,380,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			3,700,000,000.00	37,000	4,037,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			2,700,000,000.00	27,000	27,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			264,000,000,000.00	2,640,000	1,760,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			8,100,000,000.00	81,000	12,092,000.00
CBL12	On	06/09/2018	Spot Bond			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			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	34,464,000.00
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			123,000,000,000.00	1,230,000	820,000.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			123,000,000,000.00	1,230,000	820,000.00
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
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	2,000,000.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			192,000,000.00	1,920,000	1,280,000.00

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	0.00
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	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00

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			9,000,000,000.00	90,000	60,000.00
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			13,400,000,000.00	134,000	3,228,000.00
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			19,000,000,000.00	190,000	160,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			165,000,000.00	1,650,000	1,100,000.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	21,073,000.00

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			10,470,400,000,000.00	104,704,000	134,315,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			40,010,300,000,000.00	400,103,000	348,180,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			252,000,000,000.00	2,520,000	1,680,000.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ173L	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			222,000,000,000.00	2,220,000	1,480,000.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			57,000,000,000.00	570,000	380,000.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			20,800,000,000.00	208,000	86,124,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			1,646,500,000.00	178,000	292,820,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			920,000,000.00	92,000	282,477,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			4,286,100,000.00	546,000	35,632,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			3,900,000,000.00	520,000	177,089,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			8,040,000,000.00	960,000	640,000.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			117,000,000,000.00	1,170,000	780,000.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			5,300,000,000.00	53,000	6,158,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	629,000.00
FRB06	On	05/11/2012	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
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	1,334,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000		352,655,200,000.00		3,526,552	1,342,775.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012			100.00000	100.00000		240,000,000,000.00		2,400,000	1,600,000.00
FRC76	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			144,000,000,000.00	1,440,000	960,000.00
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			144,000,000,000.00	1,440,000	960,000.00
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			240,000,000,000.00	2,400,000	1,600,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			144,000,000,000.00	1,440,000	960,000.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			397,000,000,000.00	3,970,000	2,680,000.00
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			3,000,000,000.00	30,000	1,020,000.00
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			20,000,000,000.00	200,000	100,000.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			1,900,000,000.00	19,000	1,519,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			14,200,000,000.00	142,000	142,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			513,000,000,000.00	5,130,000	3,420,000.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			8,600,000.00	86	43.00
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			276,000,000,000.00	2,760,000	1,840,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			387,000,000,000.00	3,870,000	2,580,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
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		207,000,000,000.00		2,070,000	1,380,000.00
HMS1E	On	19/07/2015			100.00000	100.00000		220,000,000,000.00		2,200,000	1,420,000.00
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		61,600,000,000.00		616,000	31,307,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		3,100,000,000.00		31,000	20,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			42,000,000,000.00	420,000	280,000.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			18,000,000,000.00	180,000	120,000.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,601,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			291,000,000,000.00	2,910,000	1,940,000.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			240,000,000,000.00	2,400,000	1,600,000.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			192,000,000,000.00	1,920,000	1,280,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			5,400,000,000.00	54,000	3,054,000.00
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			39,000,000,000.00	390,000	260,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			546,000,000,000.00	5,460,000	3,640,000.00
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND229 On 17/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND230 On 24/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND231 On 31/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND232 On 07/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND233 On 14/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND234 On 21/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND235 On 28/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND236 On 04/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND237 On 11/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND238 On 18/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND239 On 25/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND240 On 02/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND241 On 09/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND242 On 16/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND243 On 23/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND244 On 30/10/2012 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
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000		3,637,500,000,000.00		36,375,000	36,375,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132	On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			374,000,000,000.00	3,740,000	2,460,000.00
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		5,300,000,000.00		53,000	53,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		7,800,000,000.00		78,000	3,096,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			9,000,000,000.00	90,000	1,060,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,100,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000		42,000,000,000,000.00		420,000,000	357,000,000.00
IVA224	On	14/06/2012			100.00000	100.00000		20,000,000,000,000.00		200,000,000	200,000,000.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			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
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000		50,000,000,000.00		500,000	250,000.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF024	On	26/05/2013			100.00000	100.00000			48,000,000,000.00	480,000	480,000.00
MBF025	On	26/05/2014			100.00000	100.00000			168,000,000,000.00	1,680,000	840,000.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP010	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP011	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP012	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP160	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP170	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP180	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP190	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP200	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP210	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP220	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP230	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	1,000,000.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	91,190,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		49,200,000,000.00		492,000	16,591,000.00
MTN02	On	13/07/2014			100.00000	100.00000		11,700,000,000.00		117,000	2,617,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			7,400,000,000.00	74,000	4,167,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			129,000,000,000.00	1,290,000	1,290,000.00
N4C508	On	14/08/2020			100.00000	100.00000			64,000,000,000.00	640,000	640,000.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
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			6,800,000,000.00	68,000	14,589,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			3,300,000,000.00	33,000	6,033,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		11,500,000,000.00		115,000	17,212,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		15,000,000,000.00		150,000	150,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			4,000,000,000.00	40,000	1,020,000.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			18,000,000,000.00	180,000	120,000.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	971,000.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20iOn 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1iOn 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1iOn 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1iOn 22/05/2013 Spot Bond			100.00000	100.00000			161,000,000.00	1,610,000	1,610,000.00
NQ1B1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1iOn 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1iOn 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000		429,000,000,000.00		4,290,000	4,290,000.00
NQF1D	On	22/05/2013			100.00000	100.00000		60,000,000,000.00		600,000	600,000.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	115,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		7,600,000,000.00		76,000	6,333,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	40,600,000.00
NTC08	On	13/07/2012			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
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			16,000,000,000.00	160,000	160,000.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			20,600,000,000.00	206,000	94,360,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			42,000,000,000.00	420,000	420,000.00
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			145,000,000,000.00	1,450,000	1,450,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000		16,000,000,000.00		160,000	160,000.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	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
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000		43,000,000,000.00		430,000	430,000.00
PR2D4F	On	15/06/2013			100.00000	100.00000		152,000,000,000.00		1,520,000	1,520,000.00
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		10,000,000,000.00		100,000	50,000.00
R009P	On	15/09/2014			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
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.65000	6.69500		101,817,577,435,000.00	15,310,913,900	15,310,913,900	17,302,343,972.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.26000	8.29500		60,527,266,071,580.00	7,327,756,183	7,327,756,183	9,563,273,300.00
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			219.81714	219.60750		117,349,472,512,199.00	533,850,420	533,850,420	878,621,000.00
R197	On	07/12/2023	Spot Bond			2.08000	2.12000		217,152,000,000.00	104,400,000	104,400,000	338,409,000.00
R201	On	21/12/2014	Spot Bond			6.05000	6.08500		11,622,164,030,400.00	1,921,018,848	1,921,018,848	3,590,384,279.00
R202	On	07/12/2033	Spot Bond			2.29000	2.29000		114,202,300,000.00	49,870,000	49,870,000	1,523,243,000.00
R203	On	15/09/2017	Spot Bond			7.23000	7.27000		28,089,374,306,760.00	3,885,114,012	3,885,114,012	5,986,088,944.00
R204	On	21/12/2018	Spot Bond			7.52000	7.56000		25,440,275,439,520.00	3,383,015,351	3,383,015,351	4,322,661,801.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			5.91000	5.95000			39,967,214,220,000.00	6,762,642,000	4,456,758,000.00
R207	On	15/01/2020	Spot Bond			7.74500	7.78000			38,743,708,822,000.00	5,002,415,600	8,232,937,900.00
R208	On	31/03/2021	Spot Bond			7.81000	7.85500			24,906,471,276,390.00	3,189,048,819	7,961,289,119.00
R209	On	31/03/2036	Spot Bond			8.73000	8.77000			18,820,683,990,000.00	2,155,863,000	11,844,937,200.00
R210	On	31/03/2028	Spot Bond			2.30000	2.31000			357,420,000,000.00	155,400,000	887,125,000.00
R211	On	31/01/2017	Spot Bond			0.79000	0.83000			780,330,400,000.00	987,760,000	1,033,100,000.00
R212	On	31/01/2022	Spot Bond			2.05000	2.07000			894,173,100,000.00	436,182,000	1,236,314,000.00
R213	On	28/02/2031	Spot Bond			8.62500	8.66500			14,849,222,625,000.00	1,721,649,000	1,890,829,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			9,420,879,000,000.00	1,449,366,000	3,747,416,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			486,800,000,000.00	4,868,000	2,434,000.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			17,620,000,000,000.00	176,200,000	176,200,000.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			190,000,000,000.00	1,900,000	950,000.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			294,000,000,000.00	2,940,000	1,470,000.00
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			0.00	0	469,000.00
SBC2	On	28/04/2016	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
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	33,070,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	8,815,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,938,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			5,100,000,000.00	51,000	2,551,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	11,562,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			1,771,000,000.00	308,000	308,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		50,000,000	0.00	500,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	469,000.00
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			3,600,000,000.00	36,000	3,161,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			23,700,000,000.00	237,000	237,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			6,110,000,000,000.00	61,100,000	31,000,000.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			97,000,000,000.00	970,000	970,000.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			315,000,000,000.00	3,150,000	3,150,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	325,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,979,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			7,200,000,000.00	72,000	62,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			236,000,000,000.00	2,360,000	1,180,000.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	1,440,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN897	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012			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
SYN904	On	04/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	20,000.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	60,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			5,000,000,000.00	50,000	50,000.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			128,000,000,000.00	1,280,000	640,000.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			96,000,000,000.00	960,000	480,000.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			258,000,000,000.00	2,580,000	1,290,000.00
THE9A2	On	18/01/2016	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
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000		344,000,000,000.00		3,440,000	1,720,000.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000		170,000,000,000.00		1,700,000	1,060,000.00
THE9D	On	18/07/2016			100.00000	100.00000		42,000,000,000.00		420,000	420,000.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000		326,000,000,000.00		3,260,000	1,630,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			4,100,000,000.00	41,000	3,041,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			60,700,000,000.00	607,000	1,021,178,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			96,800,000,000.00	968,000	279,597,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	46,484,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	137,124,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			162,700,000,000.00	1,627,000	19,642,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	330,000,000.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	35,000,000.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	158,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	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			6,000,000,000.00	60,000	30,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013	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			8,400,000,000.00	84,000	50,935,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	27,079,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028	On	19/08/2016	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
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							654,795,314,928,849.00	55,987,440,771	92,104,318,642.00
Grand Total:							654,795,630,616,299.00	55,987,484,270	92,105,496,607.00