



Daily MTM Report

Daily summary for: 09/03/2012

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			7.55050	7.54920		14.66	58,274,759.00	7,718	184,570.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		515.00000	515,000	19.02	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		2.00000	1,000	19.02	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		465.00000	466,000	18.22	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		2.00000	2,000	18.22	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		564.00000	565,000	19.82	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		1.00000	1,000	19.82	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		550.00000	551,000	19.60	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		1.00000	1,000	19.60	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		402.00000	403,000	17.19	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		3.00000	3,000	17.19	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		307.00000	307,000	16.56	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		8.00000	7,000	16.56	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		750.00000	751,000	22.81	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		1.00000	1,000	22.81	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		354.00000	354,000	16.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		5.00000	4,000	16.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		799.00000	801,000	22.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		0.00000	1,000	22.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		77.00000	73,000	14.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		78.00000	73,000	14.66	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		7.00000	6,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		408.00000	406,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		177.00000	175,000	15.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		28.00000	25,000	15.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		1.00000	1,000	22.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		752.00000	751,000	22.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		849.00000	851,000	23.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		0.00000	1,000	23.06	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		0.00000	0,000	23.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		801.00000	800,000	23.20	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		700.00000	701,000	22.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		1.00000	1,000	22.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		5.00000	4,000	20.24	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		456.00000	454,000	20.24	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		451.00000	452,000	17.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		2.00000	2,000	17.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		899.00000	901,000	23.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		0.00000	1,000	23.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		139.00000	136,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		40.00000	36,000	15.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		1.00000	1,000	21.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		652.00000	651,000	21.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		13.00000	12,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		314.00000	312,000	18.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		501.00000	502,000	18.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		2.00000	2,000	18.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		949.00000	951,000	23.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	1,000	23.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		18.00000	16,000	17.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		269.00000	266,000	17.91	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		4.00000	3,000	20.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		505.00000	503,000	20.62	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		10.00000	9,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		361.00000	359,000	19.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		2.00000	2,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		603.00000	602,000	21.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		218.00000	216,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		19.00000	16,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		261.00000	260,000	16.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		12.00000	10,000	16.24	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		650.00000	651,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		1.00000	1,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		32.00000	29,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		183.00000	179,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		3.00000	2,000	20.99	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		554.00000	552,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		106.00000	102,000	14.97	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		57.00000	52,000	14.97	0.00	0	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,149.00000	1,151,000	23.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	1,000	23.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,399.00000	1,401,000	24.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	1,000	24.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		58.00000	54,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		109.00000	104,000	15.31	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		1.00000	1,000	22.13	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		702.00000	701,000	22.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,349.00000	1,351,000	24.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	1,000	24.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		600.00000	601,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	1,000	20.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		24.00000	21,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		225.00000	221,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		0.00000	0,000	23.90	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		851.00000	850,000	23.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,099.00000	1,101,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	1,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		43.00000	40,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		144.00000	140,000	15.96	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		999.00000	1,001,000	23.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	1,000	23.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,049.00000	1,051,000	23.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	1,000	23.58	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,199.00000	1,201,000	23.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	1,000	23.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,449.00000	1,451,000	24.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	1,000	24.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		0.00000	0,000	24.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		901.00000	900,000	24.60	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		0.00000	0,000	25.29	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		951.00000	950,000	25.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		0.00000	0,000	29.47	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,251.00000	1,250,000	29.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,451.00000	1,450,000	32.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	0,000	32.26	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		0.00000	0,000	26.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		1,051.00000	1,050,000	26.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		0.00000	0,000	27.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,101.00000	1,100,000	27.38	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,201.00000	1,200,000	28.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		0.00000	0,000	28.78	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,151.00000	1,150,000	28.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		0.00000	0,000	28.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,701.00000	1,700,000	34.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	34.13	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,951.00000	1,950,000	35.61	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	35.61	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,651.00000	1,650,000	33.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	33.84	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.65040	7.64950		15.76	59,803,176.80	7,817	99,907.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		483.00000	483,000	14.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		84.00000	83,000	14.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		449.00000	449,000	14.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		100.00000	99,000	14.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		522.00000	522,000	14.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		73.00000	72,000	14.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		125.00000	125,000	17.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		576.00000	575,000	17.97	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		19.00000	18,000	15.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		918.00000	918,000	15.87	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		72.00000	71,000	20.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		923.00000	921,000	20.09	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		60.00000	59,000	20.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		1,061.00000	1,059,000	20.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		53.00000	52,000	21.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,154.00000	1,152,000	21.41	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		688.00000	688,000	15.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		39.00000	38,000	15.04	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		327.00000	327,000	15.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		178.00000	177,000	15.36	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		146.00000	145,000	17.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		497.00000	495,000	17.46	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		109.00000	108,000	18.50	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		660.00000	658,000	18.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		216.00000	216,000	16.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		317.00000	316,000	16.24	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,249.00000	1,247,000	21.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		48.00000	47,000	21.94	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		234.00000	234,000	16.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		285.00000	284,000	16.00	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,633.00000	1,631,000	24.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		32.00000	31,000	24.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		0.00000	81,000	19.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		0.00000	831,000	19.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.75190	7.75120		16.58	4,689,899.50	605	7,787.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		674.00000	675,000	15.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		123.00000	123,000	15.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		639.00000	639,000	15.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		138.00000	137,000	15.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		711.00000	712,000	15.15	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		110.00000	110,000	15.15	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		153.00000	153,000	15.20	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		604.00000	605,000	15.20	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,459.00000	1,457,000	21.91	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		110.00000	109,000	21.91	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		319.00000	319,000	17.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		468.00000	467,000	17.17	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		164.00000	164,000	19.97	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		1,013.00000	1,012,000	19.97	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,551.00000	1,549,000	22.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		102.00000	101,000	22.29	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,188.00000	1,186,000	20.75	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		139.00000	138,000	20.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		392.00000	393,000	16.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		341.00000	341,000	16.41	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		845.00000	844,000	19.17	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		196.00000	196,000	19.17	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		260.00000	261,000	17.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		609.00000	609,000	17.95	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.85170	7.85150		17.70	0.00	0	10,035.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		545.00000	546,000	17.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		394.00000	394,000	17.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		524.00000	525,000	17.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		423.00000	423,000	17.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		567.00000	568,000	17.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		366.00000	366,000	17.01	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		580.00000	580,000	18.18	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		431.00000	432,000	18.18	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,449.00000	1,449,000	21.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		200.00000	201,000	21.71	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			7.95980	7.96030		17.38	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	7.95	Call		562.00000	562,000	17.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		552.00000	552,000	17.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		543.00000	544,000	17.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		583.00000	584,000	17.53	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		580.00000	581,000	17.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		520.00000	521,000	17.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,422.00000	1,422,000	20.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		282.00000	282,000	20.74	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		509.00000	510,000	17.82	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		649.00000	650,000	17.82	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.13810	8.13880		18.76	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		560.00000	562,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,399.00000	1,402,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		549.00000	550,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,438.00000	1,440,000	20.49	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		572.00000	573,000	20.29	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,361.00000	1,363,000	20.29	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.79520	8.79280		19.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,256.00000	1,259,000	19.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		963.00000	964,000	19.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,236.00000	1,240,000	19.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		993.00000	995,000	19.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,276.00000	1,280,000	19.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		933.00000	935,000	19.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		658.00000	660,000	18.19	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	12/12/2014	Foreign Exchange Future	8.00	Call		1,451.00000	1,455,000	18.19	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.86930	9.86690		20.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,827.00000	1,831,000	20.08	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,160.00000	1,162,000	20.08	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,806.00000	1,811,000	20.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,189.00000	1,192,000	20.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,848.00000	1,852,000	20.02	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,131.00000	1,133,000	20.02	0.00	0	0.00
\$ / R M	On	19/03/2012	Foreign Exchange Future			7.55050	7.54920		14.66	37,752.50	5	162.00
\$ / R M	On	19/03/2012	Foreign Exchange Future	7.55	Call		7,681.00000	7,332,000	14.66	0.00	0	0.00
\$ / R M	On	19/03/2012	Foreign Exchange Future	7.55	Put		7,761.00000	7,282,000	14.66	0.00	0	0.00
\$ / R M	On	19/03/2012	Foreign Exchange Future	7.60	Call		5,778.00000	5,434,000	15.31	0.00	0	0.00
\$ / R M	On	19/03/2012	Foreign Exchange Future	7.60	Put		10,858.00000	10,384,000	15.31	0.00	0	0.00
\$ / R M	On	19/03/2012	Foreign Exchange Future	7.50	Call		10,561.00000	10,236,000	14.97	0.00	0	0.00
\$ / R M	On	19/03/2012	Foreign Exchange Future	7.50	Put		5,641.00000	5,186,000	14.97	0.00	0	0.00
\$ / R M	On	19/03/2012	Foreign Exchange Future	8.20	Put		65,206.00000	65,056,000	21.75	0.00	0	0.00
\$ / R M	On	19/03/2012	Foreign Exchange Future	8.20	Call		126.00000	106,000	21.75	0.00	0	80.00
\$ / R M	On	18/06/2012	Foreign Exchange Future			7.65040	7.64950		15.76	38,252.00	5	867.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.35	Call		8,821.00000	8,720,000	19.29	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.35	Put		78,871.00000	78,680,000	19.29	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.40	Call		8,250.00000	8,148,000	19.56	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.40	Put		83,300.00000	83,108,000	19.56	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.30	Call		9,443.00000	9,343,000	19.03	0.00	0	0.00
\$ / R M	On	18/06/2012	Foreign Exchange Future	8.30	Put		74,493.00000	74,303,000	19.03	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			11.85820	11.91840		12.39	99,502,156.20	8,391	45,755.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		484.00000	421,000	15.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		16.00000	13,000	15.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		438.00000	375,000	15.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		20.00000	17,000	15.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		531.00000	468,000	16.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		13.00000	10,000	16.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		393.00000	330,000	14.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		25.00000	22,000	14.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		123.00000	82,000	12.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		105.00000	124,000	12.91	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		921.00000	859,000	19.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		3.00000	1,000	19.51	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		188.00000	132,000	12.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		70.00000	74,000	12.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		25.00000	15,000	17.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		407.00000	457,000	17.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		579.00000	516,000	16.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		11.00000	8,000	16.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,020.00000	959,000	20.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		2.00000	1,000	20.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		264.00000	204,000	13.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		46.00000	46,000	13.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		822.00000	760,000	18.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		4.00000	2,000	18.72	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	12.00	Call		83.00000	53,000	13.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		165.00000	195,000	13.93	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		101.00000	66,000	13.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		133.00000	158,000	13.42	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		10.00000	6,000	19.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		642.00000	698,000	19.45	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		936.00000	994,000	22.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		4.00000	2,000	22.21	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,633.00000	1,692,000	26.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		1.00000	0,000	26.93	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.00770	12.06890		13.48	2,065,324.40	172	4,210.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		460.00000	418,000	13.31	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		241.00000	260,000	13.31	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		432.00000	392,000	13.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		263.00000	284,000	13.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		489.00000	445,000	13.25	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		220.00000	237,000	13.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.15840	12.21980		14.67	36,475.20	3	1,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		210.00000	196,000	17.48	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,440.00000	1,488,000	17.48	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		202.00000	189,000	17.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,482.00000	1,531,000	17.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		218.00000	204,000	17.40	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,398.00000	1,446,000	17.40	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,025.00000	975,000	13.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		155.00000	167,000	13.61	0.00	0	6,000.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09170	0.09260		19.08	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		292.00000	219,000	19.08	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		32.00000	49,000	19.08	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		3.00000	2,000	24.34	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		743.00000	832,000	24.34	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,260.00000	1,170,000	29.68	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	29.68	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09300	0.09390		17.49	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		61.00000	56,000	22.22	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,471.00000	1,556,000	22.22	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		20.00000	18,000	24.68	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,430.00000	2,518,000	24.68	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		210.00000	191,000	19.55	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		620.00000	691,000	19.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.90430	9.99620		11.42	15,252,622.00	1,540	23,395.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		44.00000	21,000	13.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		148.00000	217,000	13.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		32.00000	15,000	13.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		186.00000	261,000	13.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		59.00000	30,000	12.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		113.00000	176,000	12.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		947.00000	855,000	19.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		1.00000	1,000	19.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		17.00000	8,000	14.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		271.00000	354,000	14.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		220.00000	143,000	12.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		24.00000	39,000	12.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		996.00000	905,000	20.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		0.00000	1,000	20.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		142.00000	77,000	11.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		46.00000	73,000	11.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		2.00000	1,000	17.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		606.00000	697,000	17.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		1.00000	1,000	19.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		755.00000	847,000	19.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		12.00000	5,000	14.65	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		316.00000	401,000	14.65	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		0.00000	0,000	21.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,104.00000	1,196,000	21.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		0.00000	0,000	23.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,504.00000	1,596,000	23.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1.00000	0,000	20.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		905.00000	996,000	20.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	0,000	25.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,754.00000	1,846,000	25.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		0.00000	0,000	21.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		954.00000	1,046,000	21.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		450.00000	361,000	14.35	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	9.55	Put		4.00000	7,000	14.35	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		0.00000	0,000	22.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,304.00000	1,396,000	22.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		1.00000	0,000	19.83	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		805.00000	896,000	19.83	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		1,004.00000	1,096,000	21.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		0.00000	0,000	21.43	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,604.00000	1,696,000	24.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		0.00000	0,000	24.46	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		78.00000	41,000	12.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		82.00000	137,000	12.23	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		108.00000	57,000	11.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		62.00000	103,000	11.83	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.04090	10.13420		12.77	9,940,491.00	990	29,780.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		185.00000	149,000	13.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		451.00000	508,000	13.75	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		171.00000	138,000	13.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		487.00000	547,000	13.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		199.00000	162,000	13.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		415.00000	471,000	13.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		381.00000	435,000	13.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		215.00000	176,000	13.47	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		467.00000	402,000	12.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		133.00000	161,000	12.68	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		612.00000	538,000	12.61	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	9.60	Put		78.00000	97,000	12.61	0.00	0	1,000.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.18100	10.27520		13.75	17,745,483.00	1,743	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		266.00000	232,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		716.00000	777,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		250.00000	218,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		750.00000	813,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		283.00000	247,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		683.00000	742,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		921.00000	844,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		96.00000	113,000	13.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.57840	10.67700		13.88	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		551.00000	509,000	15.30	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,367.00000	1,424,000	15.30	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		539.00000	498,000	15.37	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,405.00000	1,463,000	15.37	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		563.00000	520,000	15.22	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,329.00000	1,385,000	15.22	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			423.72400	424.16600			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			429.94800	430.40400			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			385.44800	385.84200			0.00	0	898.00
ALBI	On	02/08/2012	Index Future			391.11100	391.51600			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.58560	7.58450		15.35	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		40.00000	39,000	18.80	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	8.10	Put		556.00000	553,000	18.80	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.15	Call		36.00000	35,000	19.19	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.15	Put		602.00000	599,000	19.19	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Call		46.00000	45,000	18.41	0.00	0	0.00
ANY DAOn	20/04/2012	Any day expiry	8.05	Put		512.00000	509,000	18.41	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry			7.56150	7.56020		15.01	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Call		27.00000	25,000	18.05	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.90	Put		367.00000	364,000	18.05	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		22.00000	20,000	18.48	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		412.00000	409,000	18.48	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		34.00000	31,000	17.61	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		324.00000	320,000	17.61	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.98270	7.99820		11.16	2,474,637.00	310	16,133.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		748.00000	733,000	20.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	0,000	20.55	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		699.00000	683,000	19.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	0,000	19.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		798.00000	783,000	21.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	0,000	21.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		599.00000	583,000	18.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		1.00000	0,000	18.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,048.00000	1,033,000	20.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	20.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		257.00000	241,000	13.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		9.00000	8,000	13.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		549.00000	533,000	17.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		1.00000	0,000	17.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		998.00000	983,000	20.59	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	20.59	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,798.00000	1,783,000	22.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		128.00000	114,000	12.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		30.00000	31,000	12.29	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.00510	8.02150		11.99	2,089,331.10	261	8,326.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		437.00000	424,000	12.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		66.00000	69,000	12.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		400.00000	387,000	12.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		79.00000	82,000	12.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		476.00000	462,000	12.03	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		55.00000	57,000	12.03	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.03150	8.04780		12.56	0.00	0	2,628.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		223.00000	216,000	13.07	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		412.00000	421,000	13.07	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		207.00000	201,000	13.20	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		446.00000	456,000	13.20	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		240.00000	232,000	12.93	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		379.00000	387,000	12.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.08310	9.09730		15.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,074.00000	2,061,000	14.34	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		277.00000	278,000	14.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,036.00000	2,023,000	14.32	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		289.00000	290,000	14.32	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,117.00000	2,104,000	14.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		270.00000	271,000	14.46	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.62380	7.59820		9.73	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		87.00000	97,000	10.38	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		39.00000	23,000	10.38	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		57.00000	62,000	9.73	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		59.00000	38,000	9.73	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		124.00000	138,000	11.04	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		26.00000	14,000	11.04	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.70870	7.68320		10.99	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		60.00000	62,000	12.86	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		527.00000	503,000	12.86	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		54.00000	55,000	13.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		571.00000	546,000	13.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		68.00000	70,000	12.65	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		485.00000	461,000	12.65	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.01570	0.01720			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.22150	0.22250			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.01830	0.01970			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 CANOn	30/04/2012	Can-Do Future			0.03710	0.03730			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.05530	0.05600			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.21650	8.29410		14.18	7,805,675.00	950	156.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		12.00000	5,000	16.98	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		318.00000	389,000	16.98	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		8.00000	4,000	17.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		364.00000	438,000	17.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		17.00000	8,000	16.63	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		273.00000	342,000	16.63	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.33420	8.41370		15.15	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		96.00000	80,000	18.10	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		782.00000	846,000	18.10	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		89.00000	74,000	18.29	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		825.00000	890,000	18.29	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		103.00000	86,000	17.91	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		739.00000	802,000	17.91	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.45700	8.53790		15.93	0.00	0	25.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		324.00000	291,000	16.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		536.00000	584,000	16.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		309.00000	277,000	17.10	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		571.00000	620,000	17.10	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		341.00000	306,000	16.77	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		503.00000	549,000	16.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI			386.39900	386.77200			0.00	0	215.00
GOVI	On	03/05/2012	GOVI	382.00	Call		47,720.00000	43,990,000		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		47,620.00000	43,890,000		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		47,820.00000	44,090,000		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			392.07500	392.46000			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		24,600.00000	20,750,000		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		24,500.00000	20,650,000		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		24,700.00000	20,850,000		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			171.39100	171.39900			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.90900	173.92000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	03/05/2012	Index Future			463.77200	464.12800			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			472.13200	472.54400			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR 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	5.63000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.65000	5.65000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.67000	5.67000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.70000	5.70000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.75000	5.75000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.91000	5.91000				0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.07000	6.07000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.26000	6.26000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.45000	6.45000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.66000	6.66000				0.00	0	2,000.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.18870	6.21410			13.01	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	6.28	Call		31.00000	22,000	14.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		101.00000	117,000	14.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		28.00000	20,000	14.17	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		108.00000	125,000	14.17	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		33.00000	25,000	13.92	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		93.00000	110,000	13.92	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.24290	6.26730		10.79	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		130.00000	118,000	10.98	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		163.00000	175,000	10.98	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		112.00000	100,000	11.18	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		195.00000	207,000	11.18	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		152.00000	138,000	10.79	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		135.00000	145,000	10.79	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			6.71500	6.70500		3.19	0.00	0	11,634.00
R157 On	03/05/2012	Bond Future	8.25	Call		5,002.00000	4,968,000	3.47	0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.25	Put		1.00000	0,000	3.47	0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.30	Call		5,159.00000	5,126,000	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	8.30	Put		0.00000	1,000	3.47	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,844.00000	4,811,000	3.47	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	1,000	3.47	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,644.00000	1,670,000	3.10	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		119.00000	111,000	3.10	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		321.00000	306,000	3.15	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,005.00000	1,023,000	3.15	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		686.00000	662,000	3.19	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		536.00000	546,000	3.19	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.78500	6.77400		3.67	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,862.00000	3,830,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		166.00000	168,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,993.00000	3,961,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		149.00000	151,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,732.00000	3,700,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		184.00000	185,000	3.93	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.83900	6.82800		3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,622.00000	1,601,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,137.00000	1,147,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,705.00000	1,684,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,079.00000	1,089,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,544.00000	1,524,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,200.00000	1,211,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.88500	6.86300		3.16	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,312.00000	1,283,000	3.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future	6.75	Put		1,602.00000	1,629,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,375.00000	1,345,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,536.00000	1,563,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,251.00000	1,223,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,669.00000	1,698,000	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			8.33500	8.31100		11.71	0.00	0	28,448.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,654.00000	6,446,000	12.18	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		388.00000	406,000	12.18	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,037.00000	6,827,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		335.00000	352,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,276.00000	6,071,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		448.00000	470,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,740.00000	4,899,000	11.34	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		760.00000	692,000	11.34	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,779.00000	2,890,000	11.52	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,723.00000	1,607,000	11.52	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,217.00000	3,056,000	11.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,449.00000	1,514,000	11.71	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,537.00000	5,339,000	12.04	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		593.00000	622,000	12.04	0.00	0	2,250.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future			8.41000	8.38400		15.27	0.00	0	360.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,450.00000	6,283,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,122.00000	3,196,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,730.00000	6,560,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,958.00000	3,029,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,174.00000	6,011,000	15.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,293.00000	3,371,000	15.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,230.00000	5,342,000	15.14	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,977.00000	3,848,000	15.14	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,957.00000	5,797,000	15.42	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,435.00000	3,516,000	15.42	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		8,922.00000	9,082,000	14.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,917.00000	1,836,000	14.85	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,203.00000	8,354,000	14.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,201.00000	2,111,000	14.90	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,505.00000	6,338,000	15.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,088.00000	3,162,000	15.51	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.47700	8.45100		14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,201.00000	7,048,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,520.00000	4,604,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,460.00000	7,304,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,340.00000	4,420,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,945.00000	6,796,000	14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,706.00000	4,794,000	14.96	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.54500	8.51500		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	8.50	Call		6,631.00000	6,481,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,765.00000	6,883,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,861.00000	6,708,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,548.00000	6,663,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,413.00000	6,266,000	14.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		6,997.00000	7,118,000	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			215.55938	215.38367			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		384.00000	559,000		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		334.00000	509,000		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		434.00000	609,000		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			254.20871	254.22073			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,221.00000	3,209,000		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		3,171.00000	3,159,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		3,271.00000	3,259,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.09500	6.07900		2.33	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,053.00000	4,013,000	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		4,171.00000	4,132,000	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		3,935.00000	3,895,000	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			6.11100	6.09300		2.78	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,169.00000	3,130,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		51.00000	52,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,272.00000	3,232,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		45.00000	46,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,067.00000	3,028,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		58.00000	59,000	2.99	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.08800	6.06900		2.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,394.00000	1,367,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		523.00000	534,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,463.00000	1,435,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		491.00000	502,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,326.00000	1,300,000	2.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.45	Put		555.00000	568,000	2.55	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.02000	5.98600		2.24	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,178.00000	1,141,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		708.00000	731,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,233.00000	1,195,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		674.00000	697,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,124.00000	1,088,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		743.00000	767,000	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			189.75784	189.76584			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		234.00000	242,000		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		284.00000	292,000		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		184.00000	192,000		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			7.29000	7.28500		5.58	0.00	0	3,856.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,323.00000	6,301,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		3.00000	4,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,529.00000	6,507,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2.00000	3,000	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	8.70	Call		6,117.00000	6,094,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		5.00000	5,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,696.00000	1,705,000	5.50	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		409.00000	395,000	5.50	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,252.00000	1,258,000	5.55	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		645.00000	628,000	5.55	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,346.00000	1,324,000	5.68	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		610.00000	610,000	5.68	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,494.00000	2,470,000	5.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		217.00000	215,000	5.84	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.36700	7.36200		6.84	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,162.00000	5,140,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		418.00000	418,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,331.00000	5,309,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		385.00000	385,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,991.00000	4,969,000	7.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		450.00000	450,000	7.27	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.43600	7.43200		6.72	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,982.00000	2,967,000	6.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,689.00000	1,690,000	6.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,105.00000	3,091,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,611.00000	1,613,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,860.00000	2,846,000	6.79	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,769.00000	1,771,000	6.79	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.50600	7.49600		6.21	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future	6.50	Call		997.00000	984,000	6.02	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,962.00000	4,988,000	6.02	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,053.00000	1,039,000	6.03	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,814.00000	4,839,000	6.03	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		946.00000	933,000	6.02	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,115.00000	5,141,000	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			7.59200	7.57700		6.81	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,908.00000	5,830,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		26.00000	26,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,144.00000	6,066,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		21.00000	21,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,671.00000	5,594,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		31.00000	32,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,236.00000	3,299,000	6.52	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		179.00000	164,000	6.52	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,619.00000	1,561,000	6.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		724.00000	744,000	6.81	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.67400	7.65800		8.72	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,947.00000	4,879,000	9.14	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		825.00000	837,000	9.14	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,133.00000	5,064,000	9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		773.00000	784,000	9.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.45	Call		4,764.00000	4,697,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		881.00000	894,000	9.11	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.74500	7.73000		8.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,514.00000	3,466,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,216.00000	2,241,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,656.00000	3,607,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,120.00000	2,144,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,374.00000	3,327,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,315.00000	2,340,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.81600	7.79500		8.19	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,728.00000	3,669,000	8.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,778.00000	2,817,000	8.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,860.00000	3,800,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,681.00000	2,718,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,598.00000	3,540,000	8.29	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,879.00000	2,919,000	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			5.96400	5.94300		1.45	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,468.00000	2,434,000	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		2,546.00000	2,512,000	1.60	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,390.00000	2,356,000	1.60	0.00	0	0.00
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			5.96900	5.94200		1.66	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,812.00000	1,777,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		30.00000	32,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,876.00000	1,840,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		26.00000	28,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,749.00000	1,714,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		34.00000	36,000	1.78	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.89200	5.86200		1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		550.00000	530,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		391.00000	406,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		583.00000	563,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		367.00000	381,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		517.00000	498,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		416.00000	431,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.69400	5.63300		1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		622.00000	588,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		293.00000	314,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		651.00000	616,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		277.00000	297,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		593.00000	560,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		308.00000	330,000	1.12	0.00	0	0.00
R206	On	15/01/2014	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
R207	On	03/05/2012	Bond Future			7.81700	7.80200		8.04	0.00	0	25,293.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,208.00000	5,125,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		85.00000	86,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,453.00000	5,371,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		70.00000	71,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,962.00000	4,880,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		101.00000	103,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,481.00000	2,534,000	7.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		488.00000	457,000	7.91	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,717.00000	1,757,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		863.00000	819,000	8.00	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,889.00000	1,825,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		790.00000	810,000	8.21	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,088.00000	3,013,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		354.00000	362,000	8.40	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.90000	7.88400		10.27	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,474.00000	5,400,000	10.76	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		914.00000	927,000	10.76	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,672.00000	5,598,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		857.00000	870,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,277.00000	5,205,000	10.73	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		973.00000	988,000	10.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.97000	7.95500		9.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,965.00000	3,912,000	9.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.25	Put		2,426.00000	2,452,000	9.97	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,120.00000	4,066,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,323.00000	2,348,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,813.00000	3,761,000	9.94	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,532.00000	2,560,000	9.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.04200	8.02200		9.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,237.00000	4,174,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,082.00000	3,121,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,381.00000	4,317,000	9.92	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,975.00000	3,013,000	9.92	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,094.00000	4,032,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,191.00000	3,231,000	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			7.88100	7.86100		9.25	0.00	0	9,515.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,606.00000	6,487,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		44.00000	45,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,872.00000	6,753,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		35.00000	37,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,340.00000	6,221,000	9.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		53.00000	55,000	9.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,718.00000	2,799,000	8.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	7.50	Call		508.00000	468,000	8.99	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,884.00000	1,946,000	9.09	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		906.00000	848,000	9.09	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,992.00000	1,904,000	9.29	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		861.00000	893,000	9.29	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,276.00000	3,170,000	9.52	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		384.00000	399,000	9.52	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.95600	7.93500		11.46	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,729.00000	5,628,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,084.00000	1,107,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,939.00000	5,837,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,019.00000	1,040,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,521.00000	5,421,000	11.97	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,152.00000	1,176,000	11.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.02300	8.00200		11.42	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,197.00000	4,120,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,787.00000	2,830,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,362.00000	4,284,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,670.00000	2,713,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,036.00000	3,960,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,908.00000	2,952,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.09000	8.06400		10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,772.00000	3,693,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,131.00000	4,197,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,909.00000	3,829,000	10.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.05	Put		3,987.00000	4,053,000	10.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,636.00000	3,559,000	10.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,276.00000	4,345,000	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			8.79900	8.77500		16.73	0.00	0	2,113.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,985.00000	2,846,000	17.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,236.00000	1,287,000	17.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,234.00000	3,091,000	17.11	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,105.00000	1,152,000	17.11	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,744.00000	2,611,000	16.99	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,378.00000	1,435,000	16.99	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.86600	8.84100		21.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,790.00000	5,651,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,697.00000	2,753,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,019.00000	5,878,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,562.00000	2,616,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,563.00000	5,427,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,837.00000	2,896,000	21.29	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.92800	8.90200		21.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,508.00000	5,386,000	21.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future	9.00	Put		4,757.00000	4,835,000	21.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,707.00000	5,583,000	21.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,577.00000	4,653,000	21.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,317.00000	5,197,000	21.39	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,947.00000	5,028,000	21.39	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.99000	8.96200		20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,183.00000	6,058,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,894.00000	5,982,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,377.00000	6,249,000	20.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,709.00000	5,795,000	20.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,998.00000	5,875,000	20.79	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,090.00000	6,180,000	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			140.55193	140.55778			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,558.00000	1,552,000		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		1,508.00000	1,502,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future	138.95	Call		1,608.00000	1,602,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.62610	118.63583			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		436.00000	426,000		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		386.00000	376,000		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		486.00000	476,000		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			116.28274	116.28827			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		988.00000	983,000		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		938.00000	933,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		1,038.00000	1,033,000		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			8.68500	8.67100		14.93	0.00	0	1,266.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,038.00000	4,933,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		519.00000	528,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,347.00000	5,240,000	15.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.30	Put		455.00000	462,000	15.56	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,734.00000	4,630,000	15.44	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		591.00000	601,000	15.44	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.75400	8.73900		18.74	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,431.00000	6,337,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,478.00000	2,504,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,677.00000	6,582,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,353.00000	2,378,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,188.00000	6,096,000	19.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,610.00000	2,638,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.81900	8.80400		19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,958.00000	5,879,000	19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,429.00000	4,468,000	19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,172.00000	6,091,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,259.00000	4,297,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,754.00000	5,676,000	18.99	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,611.00000	4,651,000	18.99	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.88700	8.86900		18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,582.00000	6,495,000	18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,569.00000	5,622,000	18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,787.00000	6,698,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,392.00000	5,444,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,387.00000	6,301,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,759.00000	5,813,000	18.41	0.00	0	0.00
R213	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
R213/ROn 28/02/2031 Price Contribution			100.00000	100.00000			0.00	0	0.00
R214 On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R:On 28/02/2041 Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future			1.19620	1.19500		15.39	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.20	Call		103.00000	104,000	15.39	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.20	Put		153.00000	142,000	15.39	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.25	Call		11.00000	10,000	17.51	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.25	Put		561.00000	548,000	17.51	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.15	Call		462.00000	472,000	16.09	0.00	0	0.00
YUAN/FOOn 19/03/2012 Foreign Exchange Future	1.15	Put		12.00000	10,000	16.09	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future			1.21080	1.20950		15.62	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.15	Call		745.00000	755,000	15.14	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.15	Put		150.00000	147,000	15.14	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.20	Call		444.00000	451,000	15.62	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.20	Put		349.00000	343,000	15.62	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.10	Call		1,146.00000	1,159,000	15.14	0.00	0	0.00
YUAN/FOOn 18/06/2012 Foreign Exchange Future	1.10	Put		51.00000	51,000	15.14	0.00	0	0.00
Total for Derivatives :							279,756,034.70	30,510	1,185,696.00

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	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			500,000,000.00	5,000	15,015,000.00
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
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		400,000,000.00		4,000	4,000.00
ABL11B	On	29/09/2014			100.00000	100.00000		600,000,000,000.00		6,000,000	1,500,000.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	172,000.00
ABL8A	On	19/09/2013			100.00000	100.00000		1,600,000,000.00		16,000	14,000.00
ABL8B	On	19/09/2013			100.00000	100.00000		480,000,000,000.00		4,800,000	1,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	1,708,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		37,703,500,000,000.00		377,035,000	303,971,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		4,300,000,000.00		43,000	7,382,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		129,269,200,000,000.00		1,292,692,000	1,260,255,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000		1,700,000,000,000.00		17,000,000	17,105,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000		52,500,000,000,000.00		525,000,000	510,000,000.00
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	4,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	800,000.00
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			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	21,400,000.00
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			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL154	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
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		10,000,000,000,000.00		100,000,000	100,000,000.00
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1C	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	8,181,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			2,500,900,000,000.00	25,009,000	38,993,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	2,158,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			6,200,000,000.00	62,000	15,793,309.00
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
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		650,000,000,000.00		6,500,000	2,600,000.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000		640,000,000,000.00		6,400,000	1,600,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000		2,200,000,000.00		22,000	3,982,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000		400,000,000.00		4,000	2,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			4,900,000,000.00	49,000	11,970,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	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	32,464,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 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
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			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
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On	30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On	11/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN248 On 14/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55 On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56 On 30/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			5,800,000,000.00	58,000	3,064,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			21,000,000,000,000.00	210,000,000	170,000,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	1,492,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ10COn	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11COn	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12COn	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13COn	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL002On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3On	02/04/2012	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
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	21,073,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			13,600,000,000.00	136,000	133,976,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			7,660,900,000,000.00	76,609,000	349,134,000.00
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	14,000,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			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			367,000,000,000.00	3,670,000	1,835,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	56,124,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			351,500,000.00	38,000	293,754,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,000,000,000,000.00	100,000,000	27,477,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			1,342,350,000.00	171,000	35,336,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,807,500,000.00	241,000	176,682,000.00
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			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	5,108,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	1,294,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			60,000,000,000.00	600,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC10	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC10	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	262,775.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC75	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
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
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	20,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,200,000,000.00	12,000	1,490,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			8,900,000,000.00	89,000	82,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	500,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		8,000,000,000.00		80,000	30,484,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		1,800,000,000.00		18,000	19,000,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,601,000.00
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			200,000,000,000.00	2,000,000	2,000,000.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	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
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	2,976,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING130	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			64,000,000,000.00	640,000	640,000.00
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
ING144	On	13/06/2012	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000		3,000,000,000.00		30,000	27,000.00
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		6,600,000,000.00		66,000	2,958,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000		60,000,000,000.00		600,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
IVA224	On	14/06/2012			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
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000		96,000,000,000.00		960,000	480,000.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	840,000.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP23	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
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	93,190,000.00
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			9,700,000,000.00	97,000	16,446,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02	On	13/07/2014			100.00000	100.00000			7,200,000,000.00	72,000	2,440,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			4,300,000,000.00	43,000	4,056,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000		258,000,000,000.00		2,580,000	1,290,000.00
N4C508	On	14/08/2020			100.00000	100.00000		128,000,000,000.00		1,280,000	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		160,000,000,000.00		1,600,000	400,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		4,000,000,000.00		40,000	14,487,000.00
NBK2B	On	15/09/2015			100.00000	100.00000		800,000,000,000.00		8,000,000	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		2,100,000,000.00		21,000	5,983,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			7,000,000,000.00	70,000	17,037,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	20,000.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	971,000.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000		322,000,000,000.00	3,220,000	3,220,000	1,610,000.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000		78,000,000,000.00		780,000	390,000.00
NQF1D	On	22/05/2013			100.00000	100.00000		120,000,000,000.00		1,200,000	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		2,800,000,000,000.00		28,000,000	122,800,000.00
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		4,500,000,000.00		45,000	6,289,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	20,600,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			32,000,000,000.00	320,000	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			12,700,000,000.00	127,000	94,039,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			84,000,000,000.00	840,000	420,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		290,000,000,000.00		2,900,000	1,450,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
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		32,000,000,000.00		320,000	160,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
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
PR2B4E	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
PR2C4E	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		86,000,000,000.00		860,000	430,000.00
PR2D4E	On	15/06/2013			100.00000	100.00000		304,000,000,000.00		3,040,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1C:On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A:On	04/07/2012	Spot Bond			100.00000	100.00000		10,000,000,000.00		100,000	50,000.00
R009P	On 15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			6.66000	6.65000		111,732,915,240,000.00		16,776,714,000	18,448,237,972.00
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			8.28500	8.26000		72,795,092,020,000.00		8,786,372,000	8,853,827,300.00
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			220.02599	219.81714		20,022,365,090,000.00		91,000,000	1,125,925,210.00
R197	On 07/12/2023	Spot Bond			2.08000	2.08000		127,712,000,000.00		61,400,000	568,237,000.00
R201	On 21/12/2014	Spot Bond			6.06500	6.05000		4,127,414,450,000.00		680,530,000	3,594,109,279.00
R202	On 07/12/2033	Spot Bond			2.29000	2.29000		115,869,420,000.00		50,598,000	1,538,295,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.23500	7.23000			31,704,157,636,830.00	4,382,053,578	6,140,302,800.00
R204	On	21/12/2018	Spot Bond			7.53500	7.52000			28,684,049,625,000.00	3,806,775,000	4,819,582,152.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.93000	5.91000			7,950,944,000,000.00	1,340,800,000	4,651,899,000.00
R207	On	15/01/2020	Spot Bond			7.76000	7.74500			56,139,266,816,000.00	7,234,441,600	8,315,905,900.00
R208	On	31/03/2021	Spot Bond			7.83000	7.81000			25,911,370,810,800.00	3,309,242,760	8,218,981,879.00
R209	On	31/03/2036	Spot Bond			8.75500	8.73000			13,270,837,755,000.00	1,515,801,000	10,365,720,200.00
R210	On	31/03/2028	Spot Bond			2.30000	2.30000			1,156,748,200,000.00	502,934,000	1,030,847,000.00
R211	On	31/01/2017	Spot Bond			0.79000	0.79000			432,177,400,000.00	547,060,000	1,710,880,000.00
R212	On	31/01/2022	Spot Bond			2.05000	2.05000			713,410,250,000.00	348,005,000	1,327,202,000.00
R213	On	28/02/2031	Spot Bond			8.64000	8.62500			15,493,187,520,000.00	1,793,193,000	2,008,636,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			4,690,400,000,000.00	721,600,000	3,962,416,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			121,700,000,000.00	1,217,000	1,217,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000		5,600,000,000,000.00	56,000,000,000.00	56,000,000	8,000,000.00
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		27,920,000,000,000.00	279,200,000,000.00	279,200,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013			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
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
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000,000	20,000,000.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	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
SBK16	On	15/03/2023	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			2,900,000,000.00	29,000	2,475,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	11,562,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			100,000,000,000.00	1,000,000	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	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			2,200,000,000.00	22,000	3,107,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			90,000,000,000.00	900,000	31,000,000.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	19/03/2012			100.00000	100.00000			194,000,000,000.00	1,940,000	970,000.00
SCM22	On	07/05/2012			100.00000	100.00000			322,000,000,000.00	3,220,000	1,610,000.00
SCM22	On	18/05/2012			100.00000	100.00000			308,000,000,000.00	3,080,000	1,540,000.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	325,000.00
SLI2	On	15/08/2016			100.00000	100.00000			1,000,000,000.00	10,000	9,079,000.00
SMF1	On	27/06/2013			100.00000	100.00000			200,000,000.00	2,000	2,000.00
SMF3	On	30/06/2012			100.00000	100.00000			236,000,000,000.00	2,360,000	1,180,000.00
SNT01	On	15/09/2017			100.00000	100.00000			1,200,000,000.00	12,000	10,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	1,440,000.00
SSN001	On	01/03/2017			100.00000	100.00000			0.00	0	0.00
SYN825	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
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN89	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN90	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	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			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	50,000.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			84,000,000,000.00	840,000	420,000.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			326,000,000,000.00	3,260,000	1,630,000.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			202,700,000,000.00	2,027,000	4,979,000.00
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			6,100,000,000.00	61,000	1,020,575,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			180,400,000,000.00	1,804,000	274,924,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			6,900,000,000,000.00	69,000,000	42,465,000.00
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			180,400,000,000.00	1,804,000	21,013,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP117	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
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	0.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000		200,000,000.00		2,000,000	1,158,000.00
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		3,000,000.00		30,000	30,000.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD004	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD005	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			0.00	0	51,447,000.00
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	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	37,079,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							718,831,719,583,630.00	55,276,572,938	94,926,978,819.00
Grand Total:							718,831,999,339,665.00	55,276,603,448	94,928,164,515.00