

Daily MTM Report

Daily summary for: 14/03/2012

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			7.67040	7.55490		13.95	386,894,976.00	50,440	141,236.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		519.00000	634,000	24.49	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		0.00000	0,000	24.49	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		469.00000	585,000	23.72	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		0.00000	1,000	23.72	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		569.00000	684,000	25.26	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		0.00000	0,000	25.26	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		555.00000	670,000	25.05	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		0.00000	0,000	25.05	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		406.00000	521,000	22.73	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		1.00000	1,000	22.73	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		308.00000	421,000	21.19	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		3.00000	1,000	21.19	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		755.00000	870,000	26.22	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		0.00000	0,000	26.22	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		356.00000	471,000	21.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		1.00000	1,000	21.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		805.00000	920,000	26.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		0.00000	0,000	26.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		58.00000	136,000	15.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		53.00000	16,000	15.76	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		2.00000	3,000	18.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		397.00000	283,000	18.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		168.00000	274,000	18.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		13.00000	4,000	18.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		0.00000	0,000	24.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		745.00000	630,000	24.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		855.00000	970,000	25.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		0.00000	0,000	25.86	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		795.00000	680,000	25.93	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		705.00000	820,000	26.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		0.00000	0,000	26.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		1.00000	2,000	19.21	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		446.00000	332,000	19.21	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		455.00000	571,000	23.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		0.00000	1,000	23.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		905.00000	1,020,000	25.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		0.00000	0,000	25.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		126.00000	226,000	17.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		21.00000	6,000	17.57	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		0.00000	0,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		645.00000	530,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		5.00000	9,000	16.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		300.00000	189,000	16.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		505.00000	620,000	24.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		0.00000	0,000	24.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		955.00000	1,070,000	25.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	0,000	25.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		7.00000	15,000	16.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		252.00000	145,000	16.20	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		1.00000	1,000	19.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		496.00000	381,000	19.96	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		3.00000	6,000	17.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		348.00000	236,000	17.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		0.00000	1,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		595.00000	481,000	21.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		213.00000	322,000	19.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		8.00000	2,000	19.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		259.00000	372,000	20.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		4.00000	2,000	20.28	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		655.00000	770,000	26.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		0.00000	0,000	26.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		16.00000	39,000	14.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		161.00000	69,000	14.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		1.00000	1,000	20.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		546.00000	431,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		89.00000	180,000	16.66	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		34.00000	10,000	16.66	0.00	0	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,155.00000	1,270,000	24.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	24.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,405.00000	1,520,000	23.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		39.00000	95,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		84.00000	25,000	14.85	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		0.00000	0,000	23.94	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		695.00000	580,000	23.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,355.00000	1,470,000	24.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	24.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		605.00000	720,000	25.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	25.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		11.00000	25,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		206.00000	105,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		0.00000	0,000	26.93	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		845.00000	730,000	26.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,105.00000	1,220,000	24.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	0,000	24.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		25.00000	61,000	13.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		120.00000	41,000	13.95	41,000.00	1,000	1,066.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,005.00000	1,120,000	25.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	0,000	25.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,055.00000	1,170,000	25.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	0,000	25.14	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,205.00000	1,320,000	24.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	24.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,455.00000	1,570,000	23.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		0.00000	0,000	27.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		895.00000	780,000	27.59	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		0.00000	0,000	28.26	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		945.00000	830,000	28.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		0.00000	0,000	32.26	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,245.00000	1,130,000	32.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,445.00000	1,330,000	34.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	0,000	34.92	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		0.00000	0,000	29.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		1,045.00000	930,000	29.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		0.00000	0,000	30.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,095.00000	980,000	30.26	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,195.00000	1,080,000	31.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		0.00000	0,000	31.59	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,145.00000	1,030,000	30.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		0.00000	0,000	30.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,695.00000	1,580,000	38.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	38.02	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,945.00000	1,830,000	40.17	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	19/03/2012	Foreign Exchange Future	9.50	Call		0.00000	0,000	40.17	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,645.00000	1,530,000	37.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	37.58	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.77230	7.65620		15.52	344,771,455.70	44,359	129,275.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		480.00000	576,000	14.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		74.00000	54,000	14.66	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		445.00000	536,000	14.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		89.00000	64,000	14.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		520.00000	618,000	14.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		64.00000	46,000	14.73	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		121.00000	147,000	17.30	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		565.00000	475,000	17.30	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		15.00000	12,000	16.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		921.00000	1,034,000	16.31	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		69.00000	82,000	19.49	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		913.00000	810,000	19.49	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		57.00000	68,000	20.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		1,051.00000	946,000	20.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		51.00000	60,000	20.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,145.00000	1,038,000	20.86	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		688.00000	795,000	15.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		32.00000	23,000	15.02	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		321.00000	394,000	14.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		165.00000	122,000	14.89	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		141.00000	172,000	16.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		485.00000	400,000	16.79	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		104.00000	126,000	17.83	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		648.00000	554,000	17.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		210.00000	258,000	15.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		304.00000	236,000	15.52	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,239.00000	1,131,000	21.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		45.00000	53,000	21.41	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		228.00000	281,000	15.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		272.00000	209,000	15.40	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,624.00000	1,512,000	23.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		30.00000	34,000	23.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		79.00000	94,000	18.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		823.00000	722,000	18.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		645.00000	750,000	14.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		39.00000	28,000	14.95	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		241.00000	185,000	15.27	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		247.00000	307,000	15.27	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.87510	7.75810		16.29	0.00	0	7,977.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		674.00000	766,000	14.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		116.00000	91,000	14.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		638.00000	727,000	14.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		130.00000	102,000	14.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		711.00000	806,000	14.97	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		103.00000	81,000	14.97	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		145.00000	114,000	14.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		603.00000	689,000	14.94	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,451.00000	1,345,000	21.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		109.00000	120,000	21.38	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		316.00000	359,000	16.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		458.00000	384,000	16.49	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		163.00000	182,000	19.39	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		1,005.00000	907,000	19.39	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,543.00000	1,436,000	21.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		101.00000	111,000	21.78	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,179.00000	1,078,000	20.19	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		137.00000	153,000	20.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		390.00000	445,000	15.77	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		332.00000	270,000	15.77	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		836.00000	743,000	18.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		194.00000	218,000	18.54	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		258.00000	292,000	17.30	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		600.00000	517,000	17.30	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.97690	7.85810		16.73	0.00	0	10,035.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		545.00000	581,000	15.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		387.00000	304,000	15.81	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		524.00000	558,000	15.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		416.00000	331,000	15.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		567.00000	606,000	15.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		359.00000	279,000	15.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		573.00000	479,000	16.90	0.00	0	540.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		431.00000	456,000	16.90	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,444.00000	1,328,000	20.67	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		202.00000	205,000	20.67	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.09060	7.96770		17.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		559.00000	614,000	16.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		541.00000	473,000	16.84	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		542.00000	595,000	17.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		574.00000	504,000	17.02	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		577.00000	635,000	16.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		509.00000	444,000	16.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,414.00000	1,317,000	20.36	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		282.00000	308,000	20.36	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		507.00000	559,000	17.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		639.00000	568,000	17.38	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.26670	8.14600		18.63	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		562.00000	599,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,394.00000	1,310,000	20.08	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		551.00000	587,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,433.00000	1,348,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		574.00000	611,000	19.98	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,356.00000	1,272,000	19.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.91870	8.80250		19.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,262.00000	1,313,000	19.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		960.00000	894,000	19.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,242.00000	1,293,000	19.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		990.00000	924,000	19.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,282.00000	1,334,000	18.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		930.00000	865,000	18.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		652.00000	590,000	17.64	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,454.00000	1,509,000	17.64	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.99280	9.87660		20.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,837.00000	1,895,000	19.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,160.00000	1,102,000	19.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,817.00000	1,874,000	19.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,190.00000	1,131,000	19.93	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,857.00000	1,916,000	19.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,130.00000	1,073,000	19.82	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.67040	7.55490			13.95	0.00	0	162.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		5,761.00000	13,561,000	15.76	0.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		5,271.00000	1,521,000	15.76	0.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		3,852.00000	9,542,000	14.85	0.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		8,362.00000	2,502,000	14.85	0.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		8,900.00000	17,955,000	16.66	0.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		3,410.00000	915,000	16.66	0.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		64,544.00000	53,005,000	22.95	0.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		34.00000	45,000	22.95	0.00	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.77230	7.65620			15.52	38,861.50	5	867.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		8,438.00000	10,122,000	18.66	0.00	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		77,818.00000	67,892,000	18.66	0.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Call		7,888.00000	9,434,000	18.94	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.40	Put		82,268.00000	72,204,000	18.94	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Call		9,039.00000	10,874,000	18.38	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future		8.30	Put		73,419.00000	63,644,000	18.38	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future				7.87510	7.75810		16.29	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Call		41,151.00000	46,954,000	15.60	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.65	Put		30,381.00000	24,484,000	15.60	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Call		38,981.00000	44,483,000	15.77	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.70	Put		33,211.00000	27,013,000	15.77	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Call		43,442.00000	49,554,000	15.43	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future		7.60	Put		27,672.00000	22,084,000	15.43	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future				12.02210	11.85090		11.79	50,264,400.10	4,181	48,329.00
£ / R On	19/03/2012	Foreign Exchange Future		11.45	Call		408.00000	575,000	21.66	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future		11.45	Put		7.00000	3,000	21.66	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future		11.50	Call		361.00000	526,000	20.76	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future		11.50	Put		10.00000	4,000	20.76	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future		11.40	Call		457.00000	625,000	22.56	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future		11.40	Put		6.00000	3,000	22.56	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future		11.55	Call		314.00000	477,000	19.87	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future		11.55	Put		13.00000	5,000	19.87	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future		11.90	Call		56.00000	152,000	13.59	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future		11.90	Put		105.00000	30,000	13.59	0.00	0	6,000.00
£ / R On	19/03/2012	Foreign Exchange Future		11.00	Call		851.00000	1,022,000	23.06	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future		11.00	Put		0.00000	0,000	23.06	0.00	0	768.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		106.00000	239,000	15.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		55.00000	17,000	15.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		7.00000	14,000	16.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		456.00000	292,000	16.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		505.00000	674,000	22.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		4.00000	2,000	22.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		951.00000	1,122,000	23.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		0.00000	0,000	23.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		182.00000	332,000	17.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		31.00000	10,000	17.18	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		752.00000	922,000	22.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1.00000	0,000	22.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		32.00000	78,000	11.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		181.00000	56,000	11.79	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		43.00000	113,000	12.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		142.00000	41,000	12.69	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		3.00000	4,000	20.55	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		702.00000	532,000	20.55	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		1,000.00000	829,000	24.84	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		1.00000	1,000	24.84	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,699.00000	1,528,000	30.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		0.00000	0,000	30.79	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.17450	12.00290		13.07	9,362,190.50	769	6,472.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		403.00000	502,000	12.77	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		250.00000	178,000	12.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		377.00000	472,000	12.82	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		274.00000	198,000	12.82	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		430.00000	534,000	12.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		227.00000	160,000	12.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		0.00000	1,115,000	14.13	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		0.00000	41,000	14.13	984,000.00	24,000	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		0.00000	541,000	14.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		0.00000	215,000	14.04	5,160,000.00	24,000	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.32730	12.15390		14.22	0.00	0	1,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		185.00000	215,000	16.90	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,481.00000	1,338,000	16.90	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		178.00000	207,000	17.01	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,524.00000	1,380,000	17.01	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		193.00000	222,000	16.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,439.00000	1,295,000	16.78	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		955.00000	1,092,000	13.06	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		151.00000	115,000	13.06	0.00	0	6,000.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09170	0.09130		18.27	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		163.00000	190,000	18.27	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		33.00000	20,000	18.27	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1.00000	1,000	28.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		871.00000	831,000	28.81	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,130.00000	1,170,000	30.53	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	30.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09300	0.09260		17.32	744.00	8	33.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		49.00000	52,000	22.42	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,589.00000	1,552,000	22.42	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		15.00000	16,000	24.95	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,555.00000	2,516,000	24.95	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		171.00000	183,000	19.56	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		711.00000	683,000	19.56	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09430	0.09400		17.86	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		547.00000	564,000	18.56	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		447.00000	434,000	18.56	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		246.00000	254,000	20.95	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		1,146.00000	1,124,000	20.95	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,197.00000	1,224,000	17.85	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		97.00000	94,000	17.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.00970	9.88290		10.99	6,986,770.60	698	21,046.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		10.00000	24,000	12.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		227.00000	114,000	12.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		6.00000	16,000	13.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		273.00000	156,000	13.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		14.00000	37,000	11.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		181.00000	77,000	11.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		833.00000	960,000	22.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		0.00000	0,000	22.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		3.00000	7,000	14.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		370.00000	247,000	14.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		114.00000	218,000	14.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		31.00000	8,000	14.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		883.00000	1,010,000	23.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		0.00000	0,000	23.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		49.00000	129,000	12.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		66.00000	19,000	12.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		0.00000	0,000	19.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		717.00000	590,000	19.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		0.00000	0,000	20.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		867.00000	740,000	20.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		2.00000	4,000	15.36	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		419.00000	294,000	15.36	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		0.00000	0,000	23.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,217.00000	1,090,000	23.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,617.00000	1,490,000	26.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		0.00000	0,000	22.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		1,017.00000	890,000	22.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	0,000	27.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,867.00000	1,740,000	27.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		0.00000	0,000	22.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		1,067.00000	940,000	22.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		337.00000	461,000	18.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		4.00000	1,000	18.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		0.00000	0,000	24.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,417.00000	1,290,000	24.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		0.00000	0,000	21.07	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		917.00000	790,000	21.07	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		1,117.00000	990,000	22.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		0.00000	0,000	22.94	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,717.00000	1,590,000	26.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		0.00000	0,000	26.86	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		22.00000	56,000	10.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		139.00000	46,000	10.99	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		33.00000	90,000	11.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		100.00000	30,000	11.81	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.14740	10.02100		12.70	6,189,914.00	610	32,892.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		136.00000	173,000	13.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		515.00000	426,000	13.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		125.00000	159,000	13.55	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		554.00000	462,000	13.55	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		148.00000	188,000	13.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		477.00000	391,000	13.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		440.00000	358,000	13.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		161.00000	205,000	13.12	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		377.00000	467,000	12.61	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		156.00000	120,000	12.61	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		512.00000	618,000	12.68	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		91.00000	71,000	12.68	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		630.00000	745,000	13.00	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		59.00000	48,000	13.00	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		347.00000	434,000	12.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		176.00000	137,000	12.62	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		274.00000	216,000	12.67	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		245.00000	313,000	12.67	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		635.00000	538,000	13.84	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		106.00000	135,000	13.84	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.28810	10.16130		13.77	102,881.00	10	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		221.00000	264,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		785.00000	701,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		207.00000	248,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		821.00000	735,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		210.00000	281,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		724.00000	668,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		805.00000	947,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		94.00000	109,000	14.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.69450	10.56580		13.91	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		501.00000	544,000	15.17	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,428.00000	1,343,000	15.17	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		490.00000	532,000	15.24	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,467.00000	1,381,000	15.24	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		512.00000	556,000	15.09	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,389.00000	1,305,000	15.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	03/05/2012	Index Future			419.81100	424.45900			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			425.95100	430.67300			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			382.09800	386.01900			0.00	0	897.00
ALBI	On	02/08/2012	Index Future			387.68700	391.67000			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.70320	7.58770		14.98	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		34.00000	46,000	17.76	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		546.00000	443,000	17.76	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		30.00000	40,000	18.18	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		592.00000	487,000	18.18	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		39.00000	53,000	17.41	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		501.00000	400,000	17.41	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.67800	7.56460		14.63	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		19.00000	31,000	17.11	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		354.00000	253,000	17.11	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		15.00000	24,000	17.60	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Put		400.00000	296,000	17.60	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Call		24.00000	40,000	16.61	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Put		309.00000	212,000	16.61	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.02180	7.94440		11.12	4,805,058.20	599	14,367.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		694.00000	772,000	22.72	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	0,000	22.72	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		644.00000	722,000	22.36	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	0,000	22.36	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		744.00000	822,000	23.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	0,000	23.08	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		545.00000	622,000	21.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		1.00000	0,000	21.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		994.00000	1,072,000	21.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	21.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		202.00000	274,000	16.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		8.00000	2,000	16.80	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		495.00000	572,000	21.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		1.00000	0,000	21.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		944.00000	1,022,000	22.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	22.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,744.00000	1,822,000	18.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	18.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		78.00000	133,000	13.39	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		34.00000	11,000	13.39	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.04520	7.96860		11.77	772,339.20	96	8,422.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		392.00000	449,000	11.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		73.00000	54,000	11.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		356.00000	410,000	11.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		87.00000	65,000	11.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		430.00000	490,000	11.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		61.00000	45,000	11.87	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.07200	7.99680		12.47	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		202.00000	227,000	12.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		442.00000	391,000	12.97	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		188.00000	211,000	13.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		478.00000	425,000	13.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		218.00000	244,000	12.83	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		408.00000	358,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.14370	9.07850		14.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,056.00000	2,115,000	14.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		278.00000	271,000	14.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,018.00000	2,076,000	14.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		290.00000	282,000	14.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,095.00000	2,158,000	14.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		267.00000	264,000	14.57	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.74110	7.62370		9.16	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		90.00000	194,000	13.55	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		16.00000	3,000	13.55	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		53.00000	147,000	12.45	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		29.00000	6,000	12.45	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		133.00000	243,000	14.64	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		9.00000	2,000	14.64	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.82870	7.71110		11.88	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		68.00000	93,000	13.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		507.00000	414,000	13.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		61.00000	83,000	13.50	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		550.00000	454,000	13.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		76.00000	105,000	13.10	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		465.00000	376,000	13.10	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.91520	7.79680		12.93	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		332.00000	417,000	13.55	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		244.00000	211,000	13.55	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		291.00000	376,000	13.02	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		253.00000	220,000	13.02	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		375.00000	458,000	14.08	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		237.00000	202,000	14.08	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.02040	0.01370			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.17920	0.21990			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.02100	0.01540			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.05110	0.03010			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.09770	0.05480			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.10270	0.10000			0.00	8,000	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.10160	0.10000			0.00	8,000	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.07910	0.08000			0.00	16,000	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.03870	0.04000			0.00	16,000	16,000.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.26220	8.19750		13.02	49,944,999.00	6,045	26,796.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		2.00000	3,000	19.02	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		405.00000	341,000	19.02	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		1.00000	2,000	19.88	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		454.00000	390,000	19.88	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		3.00000	4,000	18.16	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		356.00000	292,000	18.16	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.38090	8.31660		15.20	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		73.00000	84,000	18.13	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		856.00000	803,000	18.13	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		68.00000	78,000	18.33	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		901.00000	847,000	18.33	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		79.00000	90,000	17.94	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		812.00000	759,000	17.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future				8.50350	8.43980		15.93	0.00	0	25.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Call		280.00000	305,000	16.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Put		590.00000	552,000	16.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Call		266.00000	290,000	17.10	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Put		626.00000	587,000	17.10	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Call		294.00000	321,000	16.77	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		554.00000	518,000	16.77	0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI			383.14500	386.93300			15,325,800.00	4	193.00
GOVI	On	03/05/2012	GOVI	382.00	Call		49,330.00000	11,450,000		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		49,230.00000	11,350,000		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		49,430.00000	11,550,000		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			388.74900	392.59800			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		25,980.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	12,510,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		25,880.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	12,610,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		26,080.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	12,410,000		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			171.39200	171.58900			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.89900	174.10100			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			464.62200	464.62200			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			471.26700	471.26700			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.60000	5.60000				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			5.67000	5.65000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.69000	5.67000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.73000	5.70000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.77000	5.75000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.95000	5.90000				0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.17000	6.09000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.37000	6.28000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.59000	6.47000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.80000	6.67000				0.00	0	2,000.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.22030	6.20630			13.75	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		19.00000	20,000	15.43		0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		96.00000	83,000	15.43		0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		17.00000	18,000	15.63		0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		104.00000	91,000	15.63		0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		22.00000	23,000	15.23		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	6.27	Put		89.00000	76,000	15.23	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.27700	6.26240		10.52	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		120.00000	127,000	10.73	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		158.00000	150,000	10.73	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		102.00000	108,000	10.94	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		190.00000	181,000	10.94	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		141.00000	149,000	10.52	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		129.00000	122,000	10.52	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.31930	6.30680		13.07	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		265.00000	275,000	13.10	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		201.00000	199,000	13.10	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		239.00000	249,000	13.07	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		225.00000	223,000	13.07	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		293.00000	303,000	13.14	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		179.00000	177,000	13.14	0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00	
PULA / lOn	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			6.88800	6.71300		3.17	0.00	0	11,534.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,975.00000	4,395,000	3.44	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	8.25	Put		0.00000	0,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,132.00000	4,553,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	1,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,817.00000	4,238,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	1,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,652.00000	2,170,000	3.07	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		100.00000	38,000	3.07	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		288.00000	138,000	3.12	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		999.00000	1,429,000	3.12	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		644.00000	370,000	3.17	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		521.00000	827,000	3.17	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.97800	6.78500		3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,822.00000	3,298,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		160.00000	227,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,954.00000	3,424,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		144.00000	206,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,691.00000	3,173,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		176.00000	250,000	3.90	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.05100	6.83800		3.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,592.00000	1,285,000	3.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,135.00000	1,428,000	3.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,674.00000	1,357,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,076.00000	1,360,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,514.00000	1,215,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,198.00000	1,499,000	3.59	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			7.12300	6.88900		3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,270.00000	1,000,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,626.00000	1,953,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,332.00000	1,052,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,560.00000	1,877,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,210.00000	948,000	3.10	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,695.00000	2,030,000	3.10	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.48900	8.31300		11.66	60,315,875.00	500	28,388.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,583.00000	5,194,000	12.35	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		336.00000	594,000	12.35	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,970.00000	5,551,000	12.40	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		287.00000	515,000	12.40	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,200.00000	4,844,000	12.30	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		391.00000	683,000	12.30	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,678.00000	6,019,000	11.44	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		679.00000	372,000	11.44	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,690.00000	3,731,000	11.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,615.00000	1,008,000	11.63	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,108.00000	2,168,000	11.89	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,359.00000	2,066,000	11.89	0.00	0	750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.85	Call		5,452.00000	4,170,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		527.00000	893,000	12.21	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.57000	8.38800		15.19	1,171,053.00	10	360.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,351.00000	5,304,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,060.00000	3,684,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,631.00000	5,560,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,896.00000	3,496,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,075.00000	5,053,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,231.00000	3,880,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,172.00000	6,067,000	15.07	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,882.00000	3,105,000	15.07	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,858.00000	4,857,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,373.00000	4,043,000	15.34	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		8,883.00000	10,097,000	14.78	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,841.00000	1,384,000	14.78	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,159.00000	9,323,000	14.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,120.00000	1,612,000	14.83	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,406.00000	5,355,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,026.00000	3,646,000	15.44	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.64200	8.45400		14.73	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,125.00000	6,113,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,472.00000	5,155,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,383.00000	6,352,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,290.00000	4,954,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,869.00000	5,879,000	14.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.70	Put		4,658.00000	5,363,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.71600	8.52300		14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,544.00000	5,645,000	14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,750.00000	7,558,000	14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,772.00000	5,855,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,531.00000	7,321,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,326.00000	5,446,000	14.81	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		6,981.00000	7,808,000	14.81	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			215.67962	215.50968			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		510.00000	680,000		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		460.00000	630,000		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		560.00000	730,000		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			254.27085	254.53257			0.00	0	999.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,533.00000	3,271,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		3,483.00000	3,221,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		3,583.00000	3,321,000		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			6.23500	6.08900		2.31	9,837,443.70	90	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,028.00000	3,666,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,146.00000	3,785,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	1,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,910.00000	3,548,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.27100	6.10700		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,135.00000	2,788,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		48.00000	71,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,238.00000	2,888,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		43.00000	62,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,033.00000	2,689,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		55.00000	81,000	2.97	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.26700	6.08200		2.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,368.00000	1,140,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		523.00000	670,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,436.00000	1,202,000	2.59	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	6.55	Put		491.00000	632,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,301.00000	1,080,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		557.00000	711,000	2.57	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.22800	6.02000		2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,136.00000	925,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		726.00000	886,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,190.00000	973,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		692.00000	845,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,083.00000	878,000	2.25	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		762.00000	928,000	2.25	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			189.72377	190.04288			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		43.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	276,000		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		7.00000	326,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		93.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	226,000		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			7.45500	7.28300		5.54	0.00	0	3,856.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,331.00000	5,566,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		2.00000	5,000	6.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Call		6,537.00000	5,772,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1.00000	4,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,124.00000	5,360,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		3.00000	7,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,654.00000	2,239,000	5.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		376.00000	193,000	5.46	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,206.00000	1,707,000	5.51	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		608.00000	341,000	5.51	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,311.00000	860,000	5.64	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		566.00000	882,000	5.64	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,475.00000	1,847,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		189.00000	328,000	5.79	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.54400	7.36100		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,145.00000	4,484,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		397.00000	518,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,315.00000	4,646,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		365.00000	477,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,973.00000	4,324,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		428.00000	560,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.62400	7.42900		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,966.00000	2,484,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,661.00000	1,974,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,090.00000	2,598,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,583.00000	1,887,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,844.00000	2,374,000	6.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.70	Put		1,741.00000	2,066,000	6.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.70700	7.50100		6.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		977.00000	761,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,961.00000	5,543,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,032.00000	807,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,813.00000	5,385,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		927.00000	719,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,115.00000	5,704,000	5.97	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			7.75100	7.58000		6.76	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,886.00000	5,021,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		20.00000	39,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,123.00000	5,254,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		15.00000	31,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,648.00000	4,789,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		24.00000	49,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,225.00000	4,027,000	6.57	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		152.00000	70,000	6.57	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,561.00000	1,062,000	6.91	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		682.00000	1,067,000	6.91	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.84300	7.66200		8.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,901.00000	4,206,000	9.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		799.00000	1,008,000	9.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.55	Call		5,087.00000	4,381,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		747.00000	945,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,717.00000	4,033,000	9.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		854.00000	1,074,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.92200	7.73300		8.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,476.00000	2,940,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,193.00000	2,567,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,618.00000	3,071,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,096.00000	2,460,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,336.00000	2,813,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,291.00000	2,679,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future			8.00400	7.80500		8.13	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,678.00000	3,155,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,775.00000	3,173,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,810.00000	3,277,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,677.00000	3,066,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,548.00000	3,036,000	8.23	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,876.00000	3,285,000	8.23	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.08700	5.96300		1.44	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,435.00000	2,236,000	1.59	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	7.50	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,513.00000	2,314,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,357.00000	2,158,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.11900	5.97200		1.65	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,771.00000	1,582,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		30.00000	43,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,834.00000	1,644,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		26.00000	38,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,708.00000	1,520,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		34.00000	49,000	1.77	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.07200	5.89400		1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		525.00000	416,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		403.00000	499,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		557.00000	445,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		378.00000	470,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		493.00000	389,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		429.00000	529,000	1.38	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.93000	5.71000		1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		577.00000	461,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		317.00000	398,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		605.00000	486,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		300.00000	379,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		549.00000	437,000	1.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	5.95	Put		334.00000	419,000	1.11	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.97600	7.79400		7.99	3,238,659.27	33	26,236.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,233.00000	4,282,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		65.00000	126,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,482.00000	4,520,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		54.00000	103,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,985.00000	4,043,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		79.00000	148,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,402.00000	3,190,000	7.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		454.00000	231,000	7.85	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,636.00000	2,292,000	7.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		826.00000	471,000	7.94	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,864.00000	1,248,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		720.00000	1,116,000	8.15	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,085.00000	2,285,000	8.35	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		306.00000	517,000	8.35	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			8.06700	7.87700		10.20	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,469.00000	4,676,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		871.00000	1,103,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,669.00000	4,864,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		816.00000	1,036,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,271.00000	4,491,000	10.65	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		929.00000	1,174,000	10.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future			8.14400	7.94600		9.76	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,961.00000	3,341,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,374.00000	2,791,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,117.00000	3,484,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,272.00000	2,677,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,808.00000	3,202,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,480.00000	2,911,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.22500	8.01900		9.68	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,219.00000	3,616,000	9.82	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,049.00000	3,490,000	9.82	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,363.00000	3,749,000	9.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,942.00000	3,372,000	9.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,076.00000	3,485,000	9.79	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,158.00000	3,611,000	9.79	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			8.03500	7.85900		9.18	0.00	0	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,608.00000	5,585,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		34.00000	65,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,875.00000	5,847,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		26.00000	53,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,339.00000	5,324,000	9.94	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	8.95	Put		40.00000	80,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,661.00000	3,501,000	9.05	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		463.00000	248,000	9.05	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,818.00000	2,524,000	9.15	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		852.00000	504,000	9.15	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,941.00000	1,331,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		798.00000	1,242,000	9.41	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,242.00000	2,433,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		338.00000	583,000	9.64	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.11600	7.93300		11.37	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,699.00000	4,885,000	11.92	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,042.00000	1,298,000	11.92	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,910.00000	5,084,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		978.00000	1,221,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,490.00000	4,690,000	11.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,110.00000	1,379,000	11.88	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.19000	7.99900		11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,172.00000	3,529,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,744.00000	3,190,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,337.00000	3,680,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,628.00000	3,060,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,009.00000	3,381,000	11.46	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,863.00000	3,324,000	11.46	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.26400	8.06700		10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,734.00000	3,200,000	10.87	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	8.00	Put		4,110.00000	4,669,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,871.00000	3,330,000	10.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,966.00000	4,518,000	10.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,598.00000	3,078,000	10.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,255.00000	4,828,000	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			8.94200	8.77200		16.68	60,888,845.80	820	2,933.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,915.00000	2,089,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,142.00000	1,644,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,168.00000	2,301,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,015.00000	1,477,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,672.00000	1,887,000	16.94	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,282.00000	1,825,000	16.94	0.00	0	0.00
R209	On	02/08/2012	Bond Future			9.01400	8.83900		20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,733.00000	4,926,000	21.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,624.00000	3,167,000	21.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,964.00000	5,137,000	21.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,491.00000	3,014,000	21.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,506.00000	4,718,000	21.54	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,764.00000	3,326,000	21.54	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			9.07900	8.89900		21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,467.00000	4,703,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,692.00000	5,300,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,667.00000	4,888,000	21.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,514.00000	5,106,000	21.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,275.00000	4,528,000	21.32	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,882.00000	5,507,000	21.32	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.14600	8.96200		20.76	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,138.00000	5,380,000	20.76	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,849.00000	6,475,000	20.76	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,332.00000	5,560,000	20.81	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,664.00000	6,277,000	20.81	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,953.00000	5,209,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,045.00000	6,686,000	20.73	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			140.52655	140.54116			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,541.00000	1,527,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future	139.05	Call		1,491.00000	1,477,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		1,591.00000	1,577,000		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			118.58065	118.60744			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		407.00000	381,000		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		357.00000	331,000		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		457.00000	431,000		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			116.30842	116.32275			0.00	0	2,752.00
R212	On	03/05/2012	Bond Future	115.30	Call		1,023.00000	1,008,000		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		973.00000	958,000		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		1,073.00000	1,058,000		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			8.83900	8.66800		14.87	29,606,405.50	350	2,646.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,997.00000	3,884,000	15.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.25	Put		454.00000	715,000	15.44	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,311.00000	4,169,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		395.00000	627,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,689.00000	3,605,000	15.38	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		522.00000	812,000	15.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.91200	8.73700		18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,375.00000	5,449,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,406.00000	2,867,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,622.00000	5,677,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,282.00000	2,723,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,132.00000	5,224,000	19.16	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,538.00000	3,016,000	19.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.98200	8.80200		18.94	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,913.00000	5,165,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,368.00000	5,026,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,127.00000	5,361,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,198.00000	4,839,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,708.00000	4,971,000	19.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,549.00000	5,218,000	19.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.05500	8.87000		18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,533.00000	5,725,000	18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,528.00000	6,145,000	18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,737.00000	5,915,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,350.00000	5,953,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,338.00000	5,544,000	18.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	8.95	Put		5,717.00000	6,348,000	18.33	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			8.99000	8.82000			113,571,015.00	1,500	1,500.00
R214	On	03/05/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		0.00000	1,549,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		0.00000	1,466,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		0.00000	1,632,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.05900	8.88200			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		0.00000	2,097,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		0.00000	2,014,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		0.00000	2,180,000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.21130	1.19390			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		72.00000	162,000	16.79	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		133.00000	49,000	16.79	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		6.00000	11,000	19.45	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		567.00000	398,000	19.45	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		445.00000	616,000	23.06	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		6.00000	3,000	23.06	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.22690	1.20940		15.30	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		731.00000	871,000	15.02	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		137.00000	102,000	15.02	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		431.00000	529,000	15.30	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		337.00000	260,000	15.30	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,138.00000	1,299,000	14.87	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		44.00000	30,000	14.87	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.24340	1.22590		16.75	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		648.00000	739,000	16.02	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		497.00000	413,000	16.02	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		458.00000	523,000	16.96	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		807.00000	697,000	16.96	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		920.00000	1,044,000	15.50	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		269.00000	218,000	15.50	0.00	0	0.00

Total for Derivatives :									1,160,274,687.07	208,127	1 391 604.00
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i-Bonds			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000		2,000,000,000.00		20,000	15,035,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		50,000,000,000.00		500,000	6,750,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	70,000.00

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			90,000,000,000.00	900,000	300,000.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			14,900,000,000,000.00	149,000,000	603,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			6,200,000,000,000.00	62,000,000	447,000,000.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	550,000,000.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	35,000,000.00
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			2,300,000,000.00	23,000	1,253,900.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	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	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			100,000,000.00	1,000	15,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	4,200,000.00

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	200,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			130,000,000.00	1,300,000	500,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			388,060,000,000.00	3,880,600	4,860,300.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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		94,702,200,000,000.00		947,022,000	847,991,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		102,300,000,000.00		1,023,000	7,483,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		1,672,200,000,000.00		16,722,000	1,340,000,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000		1,450,000,000,000.00		14,500,000	100,250,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	667,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	104,000,000.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	80,000.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	2,000,000.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000		1,450,000,000,000.00		14,500,000	44,500,000.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	100.00000		1,600,000,000,000.00		16,000,000	4,000,000.00
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	8,000,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	15,013,600.00
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	500,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	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			76,000,000,000.00	760,000	380,000.00
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
BAYA14On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB03On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB04On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
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
BD311B	On	04/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311F	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32B	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
BG42B	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000		3,202,400,000,000.00		32,024,000	11,466,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000		400,000,000,000.00		4,000,000	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	1,300,000.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			155,800,000,000.00	1,558,000	2,379,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	3,982,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	3,000.00
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
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	11,979,000.00
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	30,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000		1,000,000,000,000.00	10,000,000	5,000,000.00	
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
CLN220	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN248	On	14/03/2015			100.00000	100.00000		7,400,000,000,000.00	74,000,000	72,000,000.00	
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			2,400,000,000.00	24,000	2,480,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	220,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			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
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	19,000,000.00
DV22	On	07/02/2020			100.00000	100.00000			44,404,900,000,000.00	444,049,000	83,093,000.00
DV23	On	27/02/2023			100.00000	100.00000			1,870,100,000,000.00	18,701,000	134,220,100.00
DVF12	On	13/10/2012			100.00000	100.00000			467,400,000,000.00	4,674,000	779,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			170,600,000,000.00	1,706,000	14,467,000.00
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	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ173L	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000.00	4,000,000	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	46,075,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			3,330,212,750,000.00	360,023,000	319,546,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	19,138,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			557,350,000.00	71,000	31,087,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			1,500,720,000,000.00	200,096,000	256,774,700.00
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			2,000,000,000.00	20,000	5,023,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	32,400,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	70,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	1,800,000.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC102	On	20/06/2012			100.00000	100.00000		130,000,000,000.00		1,300,000	1,300,000.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC106	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			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
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	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			46,800,000,000.00	468,000	234,000.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			100,000,000.00	1,000	1,490,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			4,500,000,000.00	45,000	87,000.00
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			700,000,000,000.00	7,000,000	7,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012	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
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000		90,000,000,000.00		900,000	300,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	12,000,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		2,002,500,000,000.00		20,025,000	37,005,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000		100,000,000.00		1,000	19,001,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,200,000,000.00	22,000	2,996,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012	Spot Bond			100.00000	100.00000		6,000,000,000,000.00	60,000,000	30,000,000.00	
IND215	On	10/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			2,200,000,000.00	22,000	29,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			156,000,000,000.00	1,560,000	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			156,300,000,000.00	1,563,000	2,230,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	7,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000		2,300,000,000,000.00	23,000,000,000.00	23,000,000	11,500,000.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027	On	07/10/2014			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
MBP011	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP012	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP013	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP191	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP201	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP211	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP221	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP231	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	77,800,000.00
MFS1A'On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A'On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	15,927,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			2,500,000,000.00	25,000	2,460,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	14,500,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			2,300,000,000.00	23,000	3,983,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTNC0On	18/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			90,000,000,000.00	900,000	300,000.00
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			400,000,000,000.00	4,000,000	4,000,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			2,300,000,000.00	23,000	8,486,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			100,000,000.00	1,000	5,983,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		2,500,000,000.00		25,000	9,960,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	53,140,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014	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			0.00	0	0.00
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	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	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			2,300,000,000.00	23,000	45,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		304,600,000,000.00		3,046,000	90,425,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF02	L	On 06/07/2012	Spot Bond			100.00000	100.00000		40,000,000,000,000.00	400,000,000	200,000,000.00	
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	L	On 02/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1	F	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2	E	On 15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3	E	On 15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4	L	On 15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9	L	On 15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9	E	On 15/09/2013	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	20,000,000	12,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2B4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4F	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	20,300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.83000	6.66000		177,330,377,706,400.00	25,963,452,080	18,783,984,012.00	
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			8.44000	8.26500		96,678,047,800,000.00	11,454,745,000	9,244,585,700.00	
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			220.31270	220.04452		309,319,030,800,000.00	1,404,000,000	936,600,210.00	
R197	On	07/12/2023	Spot Bond			2.07500	2.06500		667,909,300,000.00	321,884,000	605,344,000.00	
R201	On	21/12/2014	Spot Bond			6.20000	6.06000		8,171,606,200,000.00	1,318,001,000	3,743,922,083.00	
R202	On	07/12/2033	Spot Bond			2.29000	2.28000		241,087,132,960.00	105,278,224	1,511,313,224.00	
R203	On	15/09/2017	Spot Bond			7.40000	7.23000		22,155,392,800,000.00	2,993,972,000	7,029,189,900.00	
R204	On	21/12/2018	Spot Bond			7.69500	7.52500		48,635,945,071,110.00	6,320,460,698	4,898,663,510.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.04500	5.93000		28,962,810,045,000.00		4,791,201,000	4,071,098,000.00
R207	On	15/01/2020	Spot Bond			7.92000	7.74000		70,775,271,072,000.00		8,936,271,600	8,204,262,900.00
R208	On	31/03/2021	Spot Bond			7.98500	7.81000		36,771,431,975,635.00		4,605,063,491	8,706,565,839.00
R209	On	31/03/2036	Spot Bond			8.90000	8.73000		54,213,032,800,000.00		6,091,352,000	10,902,777,600.00
R210	On	31/03/2028	Spot Bond			2.30000	2.30000		17,270,785,100.00		7,509,037	977,321,037.00
R211	On	31/01/2017	Spot Bond			0.79000	0.79000		804,055,776,380.00		1,017,792,122	1,815,048,122.00
R212	On	31/01/2022	Spot Bond			2.04500	2.04500		90,006,372,320.00		44,012,896	1,355,257,896.00
R213	On	28/02/2031	Spot Bond			8.79500	8.62500		16,614,150,775,000.00		1,889,045,000	3,078,189,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000		15,363,081,500,000.00		2,363,551,000	3,436,311,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			15,700,000,000,000.00	157,000,000	2,000,000,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			2,200,000,000.00	22,000	2,495,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	130,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		140,000,000,000.00		1,400,000	700,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		100,000,000.00		1,000	2,982,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	4,200,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
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		1,200,000,000,000.00		12,000,000	3,000,000.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000		200,000,000.00		2,000	20,002,000.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000		100,000,000,000.00		1,000,000	10,500,000.00
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		268,000,000,000.00		2,680,000	1,340,000.00
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
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN884	On	16/03/2012			100.00000	100.00000			10,000,000,000,000.00	100,000,000	50,000,000.00
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
SYN892	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN893	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN897	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012			100.00000	100.00000			0.00	0	0.00
SYN905	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			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
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	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			2,400,000,000.00	24,000	1,020,004,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			7,452,300,000,000.00	74,523,000	396,342,700.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			4,900,000,000,000.00	49,000,000	183,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			433,400,000,000.00	4,334,000	21,151,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		176,000,000,000.00		1,760,000	880,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000		5,400,000,000,000.00		54,000,000	9,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VOD003	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	51,046,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		28,400,000,000,000.00	284,000,000	284,000,000	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			0.00	0	37,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							1,205,729,858,011,910.00	83,328,659,748	102 350 992 333.00

Grand Total: 1,205,731,018,286,590.00 13,328,867,875 102 352 383 937.00