

Daily MTM Report

Daily summary for: 15/03/2012

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			7.62890	7.67040		13.87	787,088,870.80	103,172	107,841.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		634.00000	593,000	25.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		0.00000	0,000	25.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		585.00000	543,000	24.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		1.00000	0,000	24.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		684.00000	643,000	25.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		0.00000	0,000	25.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		670.00000	629,000	25.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	25.65	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		521.00000	479,000	23.63	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		1.00000	0,000	23.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		421.00000	380,000	21.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		1.00000	1,000	21.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		870.00000	829,000	28.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		0.00000	0,000	28.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		471.00000	429,000	22.95	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	0,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		920.00000	879,000	29.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		0.00000	0,000	29.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		136.00000	97,000	15.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		16.00000	18,000	15.01	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		3.00000	2,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		283.00000	323,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		274.00000	232,000	18.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		4.00000	3,000	18.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		0.00000	0,000	28.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		630.00000	671,000	28.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		970.00000	929,000	29.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		0.00000	0,000	29.92	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		0.00000	0,000	29.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		680.00000	721,000	29.33	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		820.00000	779,000	27.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		0.00000	0,000	27.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		2.00000	1,000	21.25	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		332.00000	372,000	21.25	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		571.00000	529,000	24.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		1.00000	0,000	24.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,020.00000	979,000	30.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		0.00000	0,000	30.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		226.00000	185,000	17.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		6.00000	6,000	17.28	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	25.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		530.00000	571,000	25.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		9.00000	5,000	18.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		189.00000	226,000	18.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		620.00000	579,000	24.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,070.00000	1,029,000	31.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	0,000	31.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		15.00000	8,000	17.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		145.00000	179,000	17.56	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		1.00000	1,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		381.00000	422,000	22.40	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		6.00000	3,000	19.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		236.00000	274,000	19.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		1.00000	0,000	24.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		481.00000	521,000	24.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		322.00000	281,000	19.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		2.00000	2,000	19.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		372.00000	330,000	20.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		2.00000	1,000	20.69	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		770.00000	729,000	26.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		0.00000	0,000	26.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		39.00000	23,000	15.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		69.00000	94,000	15.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		1.00000	0,000	23.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		431.00000	471,000	23.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		180.00000	139,000	16.14	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		10.00000	10,000	16.14	0.00	0	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,270.00000	1,229,000	34.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	34.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,520.00000	1,479,000	38.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	38.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		95.00000	60,000	13.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		25.00000	31,000	13.87	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		0.00000	0,000	27.02	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		580.00000	621,000	27.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,470.00000	1,429,000	37.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	37.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		720.00000	679,000	26.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	26.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		25.00000	13,000	16.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		105.00000	134,000	16.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		0.00000	0,000	29.97	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		730.00000	771,000	29.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,220.00000	1,179,000	33.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	0,000	33.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		61.00000	37,000	14.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		41.00000	58,000	14.80	0.00	0	1,066.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,120.00000	1,079,000	32.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	0,000	32.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,170.00000	1,129,000	32.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	0,000	32.93	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,320.00000	1,279,000	35.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	35.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,570.00000	1,529,000	38.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	38.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		0.00000	0,000	30.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		780.00000	821,000	30.61	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		0.00000	0,000	31.25	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		830.00000	871,000	31.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		0.00000	0,000	35.10	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,130.00000	1,171,000	35.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,330.00000	1,371,000	37.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	0,000	37.67	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		0.00000	0,000	32.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		930.00000	971,000	32.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		0.00000	0,000	33.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		980.00000	1,021,000	33.18	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,080.00000	1,121,000	34.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		0.00000	0,000	34.46	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,030.00000	1,071,000	33.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		0.00000	0,000	33.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,580.00000	1,621,000	40.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	40.46	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,830.00000	1,871,000	42.98	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	42.98	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,530.00000	1,571,000	39.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	39.96	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.72580	7.77230		15.63	719,140,641.40	93,083	186,635.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		576.00000	538,000	14.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		54.00000	62,000	14.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		536.00000	498,000	14.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		64.00000	72,000	14.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		618.00000	579,000	14.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		46.00000	53,000	14.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		147.00000	136,000	17.69	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		475.00000	510,000	17.69	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		12.00000	12,000	16.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,034.00000	988,000	16.12	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		82.00000	77,000	19.92	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		810.00000	851,000	19.92	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		68.00000	63,000	20.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		946.00000	987,000	20.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		60.00000	56,000	21.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,038.00000	1,080,000	21.30	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		795.00000	752,000	15.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		23.00000	26,000	15.06	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		394.00000	364,000	15.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		122.00000	138,000	15.12	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		172.00000	159,000	17.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		400.00000	433,000	17.17	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		126.00000	117,000	18.24	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		554.00000	591,000	18.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		258.00000	238,000	15.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		236.00000	262,000	15.89	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,131.00000	1,174,000	21.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		53.00000	50,000	21.85	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		281.00000	258,000	15.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		209.00000	232,000	15.63	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,512.00000	1,557,000	24.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		34.00000	33,000	24.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		94.00000	88,000	19.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		722.00000	762,000	19.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		750.00000	708,000	14.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		28.00000	32,000	14.98	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		185.00000	206,000	15.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		307.00000	282,000	15.50	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.82900	7.87510		16.49	602,833.00	77	8,012.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		766.00000	731,000	15.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		91.00000	102,000	15.13	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		727.00000	693,000	15.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		102.00000	114,000	15.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		806.00000	770,000	15.14	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		81.00000	91,000	15.14	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		114.00000	127,000	15.12	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		689.00000	656,000	15.12	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,345.00000	1,387,000	21.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		120.00000	116,000	21.78	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		359.00000	344,000	16.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		384.00000	415,000	16.89	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		182.00000	176,000	19.79	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		907.00000	947,000	19.79	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,436.00000	1,479,000	22.18	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		111.00000	108,000	22.18	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,078.00000	1,119,000	20.59	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		153.00000	148,000	20.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		445.00000	425,000	16.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		270.00000	296,000	16.14	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		743.00000	781,000	18.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		218.00000	210,000	18.95	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		292.00000	280,000	17.70	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		517.00000	551,000	17.70	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.92960	7.97690		16.71	491,635.20	62	10,035.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		581.00000	556,000	15.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		304.00000	326,000	15.98	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		558.00000	533,000	16.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		331.00000	353,000	16.17	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		606.00000	579,000	15.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		279.00000	299,000	15.80	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		479.00000	505,000	17.06	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		456.00000	435,000	17.06	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,328.00000	1,366,000	20.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		205.00000	196,000	20.84	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.04260	8.09060		17.61	498,641.20	62	31.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		614.00000	600,000	17.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		473.00000	507,000	17.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		595.00000	581,000	17.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		504.00000	538,000	17.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		635.00000	619,000	17.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		444.00000	476,000	17.08	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,317.00000	1,359,000	20.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		308.00000	302,000	20.72	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		559.00000	545,000	17.76	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		568.00000	602,000	17.76	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.22020	8.26670		18.67	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		599.00000	585,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,310.00000	1,343,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		587.00000	573,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,348.00000	1,381,000	20.33	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		611.00000	597,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,272.00000	1,305,000	20.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.87680	8.91870		19.70	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,313.00000	1,292,000	19.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		894.00000	915,000	19.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,293.00000	1,272,000	19.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		924.00000	945,000	19.20	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,334.00000	1,312,000	19.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		865.00000	885,000	19.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		590.00000	610,000	17.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,509.00000	1,487,000	17.78	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.95090	9.99280		20.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,895.00000	1,872,000	19.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,102.00000	1,121,000	19.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,874.00000	1,852,000	20.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,131.00000	1,151,000	20.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,916.00000	1,894,000	19.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,073.00000	1,093,000	19.90	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.62890	7.67040		13.87	61,031.20	8	162.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			13,561.00000	9,707,000	15.01	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			1,521.00000	1,817,000	15.01	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			9,542.00000	6,007,000	13.87	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			2,502.00000	3,117,000	13.87	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			17,955.00000	13,938,000	16.14	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			915.00000	1,048,000	16.14	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			53,005.00000	57,135,000	25.86	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			45.00000	25,000	25.86	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.72580	7.77230		15.63	618,064.00	80	947.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			10,122.00000	9,425,000	19.08	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			67,892.00000	71,845,000	19.08	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		9,434.00000	8,792,000	19.36	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		72,204.00000	76,212,000	19.36	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		10,874.00000	10,116,000	18.80	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		63,644.00000	67,536,000	18.80	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.82900	7.87510		16.49	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		46,954.00000	44,825,000	15.97	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		24,484.00000	26,965,000	15.97	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		44,483.00000	42,470,000	16.14	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		27,013.00000	29,610,000	16.14	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		49,554.00000	47,304,000	15.80	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		22,084.00000	24,444,000	15.80	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			11.95370	12.02210		12.27	35,084,109.50	2,935	45,594.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		575.00000	507,000	22.33	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		3.00000	3,000	22.33	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		526.00000	458,000	21.32	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		4.00000	4,000	21.32	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		625.00000	557,000	23.33	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		3.00000	3,000	23.33	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		477.00000	409,000	20.31	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put		5.00000	5,000	20.31	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Call		152.00000	96,000	13.28	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Put		30.00000	42,000	13.28	0.00	0	6,000.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Call		1,022.00000	954,000	24.42	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Put		0.00000	0,000	24.42	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		239.00000	176,000	15.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		17.00000	22,000	15.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		14.00000	8,000	18.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		292.00000	354,000	18.90	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		674.00000	606,000	24.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		2.00000	2,000	24.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,122.00000	1,054,000	24.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		0.00000	0,000	24.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		332.00000	266,000	17.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		10.00000	12,000	17.30	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		922.00000	854,000	24.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		0.00000	0,000	24.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		78.00000	46,000	13.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		56.00000	92,000	13.22	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		113.00000	63,000	12.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		41.00000	59,000	12.27	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		4.00000	3,000	23.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		532.00000	599,000	23.64	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		829.00000	897,000	27.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		1.00000	1,000	27.25	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,528.00000	1,596,000	32.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		0.00000	0,000	32.34	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.09840	12.17450		13.44	16,441,725.60	1,359	7,733.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		502.00000	460,000	13.14	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		178.00000	212,000	13.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		472.00000	431,000	13.20	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		198.00000	233,000	13.20	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		534.00000	489,000	13.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		160.00000	191,000	13.08	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,115.00000	1,045,000	14.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		41.00000	47,000	14.04	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		541.00000	601,000	14.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		215.00000	199,000	14.58	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.25140	12.32730		14.55	0.00	0	1,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		215.00000	207,000	17.33	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,338.00000	1,406,000	17.33	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		207.00000	200,000	17.45	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,380.00000	1,449,000	17.45	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		222.00000	214,000	17.22	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,295.00000	1,363,000	17.22	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,092.00000	1,035,000	13.32	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		115.00000	134,000	13.32	0.00	0	6,000.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09160	0.09170		15.62	916.00	10	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		190.00000	171,000	15.62	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		20.00000	11,000	15.62	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1.00000	0,000	30.09	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		831.00000	840,000	30.09	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,170.00000	1,160,000	29.59	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	29.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09280	0.09300		16.75	928.00	10	43.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		52.00000	47,000	22.16	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,552.00000	1,567,000	22.16	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		16.00000	15,000	24.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,516.00000	2,535,000	24.86	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		183.00000	168,000	19.13	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		683.00000	688,000	19.13	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09410	0.09430		17.80	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		564.00000	550,000	18.51	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		434.00000	440,000	18.51	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		254.00000	246,000	20.95	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		1,124.00000	1,136,000	20.95	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,224.00000	1,207,000	17.86	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		94.00000	97,000	17.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.97280	10.00970		10.99	1,914,777.60	192	21,026.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		24.00000	14,000	13.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		114.00000	141,000	13.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		16.00000	9,000	14.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		156.00000	186,000	14.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		37.00000	23,000	12.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		77.00000	100,000	12.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		960.00000	923,000	23.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		0.00000	0,000	23.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		7.00000	4,000	16.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		247.00000	281,000	16.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		218.00000	181,000	14.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		8.00000	8,000	14.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,010.00000	973,000	24.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		0.00000	0,000	24.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		129.00000	94,000	12.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		19.00000	21,000	12.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		0.00000	0,000	20.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		590.00000	627,000	20.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		0.00000	0,000	21.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		740.00000	777,000	21.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		4.00000	2,000	16.83	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		294.00000	329,000	16.83	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		0.00000	0,000	24.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,090.00000	1,127,000	24.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		0.00000	0,000	27.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,490.00000	1,527,000	27.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		0.00000	0,000	22.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		890.00000	927,000	22.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	0,000	29.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,740.00000	1,777,000	29.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		0.00000	0,000	23.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		940.00000	977,000	23.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		461.00000	424,000	19.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		1.00000	1,000	19.22	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	26.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,290.00000	1,327,000	26.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		0.00000	0,000	22.12	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		790.00000	827,000	22.12	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		990.00000	1,027,000	23.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		0.00000	0,000	23.70	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,590.00000	1,627,000	28.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		0.00000	0,000	28.44	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		56.00000	37,000	11.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		46.00000	64,000	11.82	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		90.00000	58,000	10.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		30.00000	35,000	10.99	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.10410	10.14740		12.50	17,176,970.00	1,700	33,016.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		173.00000	157,000	13.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		426.00000	453,000	13.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		159.00000	144,000	13.58	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		462.00000	490,000	13.58	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		188.00000	170,000	13.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		391.00000	416,000	13.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		358.00000	382,000	13.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		205.00000	186,000	13.12	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		467.00000	431,000	12.36	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		120.00000	127,000	12.36	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		618.00000	576,000	12.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		71.00000	72,000	12.27	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		745.00000	702,000	12.56	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		48.00000	48,000	12.56	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		434.00000	399,000	12.39	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		137.00000	145,000	12.39	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		216.00000	230,000	12.48	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		313.00000	284,000	12.48	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		538.00000	567,000	13.89	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		135.00000	121,000	13.89	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.24520	10.28810		13.69	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		264.00000	248,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		701.00000	728,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		248.00000	232,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		735.00000	762,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		281.00000	264,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		668.00000	694,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		947.00000	892,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		109.00000	97,000	13.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.64500	10.69450		13.92	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		544.00000	529,000	15.27	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,343.00000	1,377,000	15.27	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		532.00000	518,000	15.35	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,381.00000	1,416,000	15.35	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		556.00000	541,000	15.19	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,305.00000	1,339,000	15.19	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			420.16700	419.81100			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			426.30100	425.95100			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			382.45600	382.09800			0.00	0	897.00
ALBI	On	02/08/2012	Index Future			388.04000	387.68700			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.65800	7.70320		15.13	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		46.00000	40,000	18.32	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		443.00000	482,000	18.32	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		40.00000	35,000	18.73	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		487.00000	527,000	18.73	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		53.00000	45,000	17.90	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		400.00000	437,000	17.90	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.63470	7.67800		14.84	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		31.00000	24,000	17.87	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		253.00000	289,000	17.87	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		24.00000	18,000	18.38	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Put		296.00000	333,000	18.38	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Call		40.00000	31,000	17.37	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Put		212.00000	246,000	17.37	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.01880	8.02180		10.78	72,113,068.40	8,993	9,770.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		772.00000	769,000	23.61	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	0,000	23.61	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		722.00000	719,000	23.35	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	0,000	23.35	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		822.00000	819,000	23.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	0,000	23.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		622.00000	619,000	22.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		0.00000	0,000	22.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,072.00000	1,069,000	22.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	22.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		274.00000	271,000	17.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		2.00000	2,000	17.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		572.00000	569,000	22.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		0.00000	0,000	22.58	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,022.00000	1,019,000	22.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	22.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,822.00000	1,819,000	18.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	18.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		133.00000	127,000	13.53	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		11.00000	8,000	13.53	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.04000	8.04520		11.73	72,343,920.00	8,998	17,376.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		449.00000	444,000	11.77	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		54.00000	54,000	11.77	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		410.00000	405,000	11.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		65.00000	65,000	11.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		490.00000	485,000	11.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		45.00000	45,000	11.86	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.06700	8.07200		12.46	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		227.00000	224,000	12.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		391.00000	393,000	12.96	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		211.00000	207,000	13.09	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		425.00000	426,000	13.09	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		244.00000	241,000	12.82	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		358.00000	360,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.12810	9.14370		14.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,115.00000	2,099,000	14.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		271.00000	271,000	14.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,076.00000	2,060,000	14.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		282.00000	282,000	14.35	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,158.00000	2,142,000	14.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		264.00000	264,000	14.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.68030	7.74110		9.97	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		194.00000	136,000	13.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		3.00000	6,000	13.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		147.00000	92,000	12.23	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		6.00000	12,000	12.23	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		243.00000	183,000	14.50	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		2.00000	3,000	14.50	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.76280	7.82870		12.05	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		93.00000	80,000	13.71	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		414.00000	467,000	13.71	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		83.00000	72,000	13.92	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		454.00000	509,000	13.92	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		105.00000	90,000	13.50	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		376.00000	427,000	13.50	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.85000	7.91520		13.15	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		417.00000	380,000	13.73	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		211.00000	239,000	13.73	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		376.00000	338,000	13.04	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		220.00000	247,000	13.04	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		458.00000	423,000	14.43	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		202.00000	232,000	14.43	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.01520	0.02040			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.19350	0.17920			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.01600	0.02100			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.04490	0.05110			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.08570	0.09770			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.10040	0.10270			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.10270	0.10160			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.08250	0.07910			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.04130	0.03870			0.00	0	16,000.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.25970	8.26220		12.84	13,917,594.50	1,685	28,471.00

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		3.00000	2,000	19.79		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		341.00000	342,000	19.79		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		2.00000	1,000	20.78		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		390.00000	391,000	20.78		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		4.00000	3,000	18.79		0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		292.00000	293,000	18.79		0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.37240	8.38090		15.05	159,075.60		19	10.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		84.00000	79,000	17.99		0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		803.00000	807,000	17.99		0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		78.00000	73,000	18.19		0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		847.00000	851,000	18.19		0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		90.00000	86,000	17.80		0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		759.00000	764,000	17.80		0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.49510	8.50350		15.93	0.00		0	25.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		305.00000	301,000	16.94		0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		552.00000	556,000	16.94		0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		290.00000	286,000	17.10		0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		587.00000	591,000	17.10		0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		321.00000	316,000	16.77		0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		518.00000	521,000	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			383.44200	383.14500			0.00	0	193.00
GOVI	On	03/05/2012	GOVI	382.00	Call		11,450.00000	14,420,000		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		11,350.00000	14,320,000		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		11,550.00000	14,520,000		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			389.03900	388.74900			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		12,510.00000	9,610,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		12,610.00000	9,710,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		12,410.00000	9,510,000		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			171.27400	171.39200			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.77400	173.89900			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			5.64000	5.63000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.66000	5.67000			0.00	0	2,890.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.69000	5.69000			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.72000	5.73000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.76000	5.77000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			5.96000	5.95000			0.00	0	940.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.18000	6.17000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.41000	6.37000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.65000	6.59000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.87000	6.80000			0.00	0	2,000.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future			6.23390	6.22030		13.76	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Call		20.00000	18,000	14.66	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Put		83.00000	68,000	14.66	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Call		18.00000	16,000	14.93	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Put		91.00000	76,000	14.93	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.27	Call		23.00000	21,000	14.40	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		76.00000	61,000	14.40	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.28660	6.27700		10.56	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		127.00000	129,000	10.56	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		150.00000	142,000	10.56	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		108.00000	109,000	10.78	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		181.00000	172,000	10.78	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		149.00000	155,000	10.68	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		122.00000	118,000	10.68	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.33100	6.31930		12.99	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		275.00000	280,000	13.05	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		199.00000	192,000	13.05	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		249.00000	253,000	13.00	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		223.00000	215,000	13.00	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		303.00000	309,000	13.09	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		177.00000	171,000	13.09	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			6.89200	6.88800		3.17	0.00	0	11,534.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,395.00000	4,382,000	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	1,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,553.00000	4,539,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1.00000	0,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,238.00000	4,225,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1.00000	1,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		2,170.00000	2,180,000	3.07	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		38.00000	35,000	3.07	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		138.00000	132,000	3.12	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,429.00000	1,436,000	3.12	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		370.00000	360,000	3.17	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		827.00000	830,000	3.17	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.98400	6.97800		3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,298.00000	3,280,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		227.00000	227,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,424.00000	3,406,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		206.00000	206,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,173.00000	3,155,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		250.00000	250,000	3.90	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.05900	7.05100		3.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,285.00000	1,271,000	3.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,428.00000	1,437,000	3.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,357.00000	1,343,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,360.00000	1,368,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,215.00000	1,201,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,499.00000	1,508,000	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			7.12800	7.12300		3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,000.00000	993,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,953.00000	1,959,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,052.00000	1,045,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,877.00000	1,882,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		948.00000	941,000	3.10	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		2,030.00000	2,035,000	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			8.46700	8.48900		11.66	120,835,870.00	1,000	29,388.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,194.00000	5,345,000	12.35	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		594.00000	541,000	12.35	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,551.00000	5,708,000	12.40	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		515.00000	468,000	12.40	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,844.00000	4,990,000	12.30	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		683.00000	624,000	12.30	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		6,019.00000	5,834,000	11.44	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		372.00000	391,000	11.44	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,731.00000	3,573,000	11.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,008.00000	1,054,000	11.63	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		2,168.00000	2,254,000	11.89	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		2,066.00000	1,948,000	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		4,170.00000	4,305,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		893.00000	824,000	12.21	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.54800	8.57000		15.19	8,211,385.70	70	430.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,304.00000	5,405,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,684.00000	3,585,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,560.00000	5,664,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,496.00000	3,400,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,053.00000	5,151,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,880.00000	3,778,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		6,067.00000	5,935,000	15.07	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,105.00000	3,173,000	15.07	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,857.00000	4,952,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		4,043.00000	3,938,000	15.34	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		10,097.00000	9,932,000	14.78	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,384.00000	1,419,000	14.78	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		9,323.00000	9,163,000	14.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,612.00000	1,652,000	14.83	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		5,355.00000	5,456,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,646.00000	3,547,000	15.44	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.62000	8.64200		14.73	8,338,799.70	70	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,113.00000	6,210,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,155.00000	5,055,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,352.00000	6,451,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,954.00000	4,857,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,879.00000	5,973,000	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		5,363.00000	5,261,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.69200	8.71600		14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,645.00000	5,737,000	14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,558.00000	7,440,000	14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,855.00000	5,949,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,321.00000	7,205,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,446.00000	5,536,000	14.81	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,808.00000	7,688,000	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			215.65469	215.67962			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		680.00000	655,000		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		630.00000	605,000		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		730.00000	705,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			253.91524	254.27085			0.00	0	999.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,271.00000	2,915,000		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		3,221.00000	2,865,000		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		3,321.00000	2,965,000		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	6.23500		2.31	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,666.00000	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		3,785.00000	3,785,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1.00000	1,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,548.00000	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			6.27200	6.27100		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,788.00000	2,785,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		71.00000	70,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,888.00000	2,885,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		62.00000	62,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,689.00000	2,686,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		81.00000	80,000	2.97	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.27000	6.26700		2.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,140.00000	1,135,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		670.00000	671,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,202.00000	1,196,000	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		632.00000	632,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,080.00000	1,075,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		711.00000	712,000	2.57	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.22600	6.22800		2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		925.00000	925,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		886.00000	882,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		973.00000	974,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		845.00000	843,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		878.00000	878,000	2.25	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		928.00000	924,000	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			189.71695	189.72377			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		276.00000	283,000		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		326.00000	333,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		226.00000	233,000		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			7.45400	7.45500		5.54	34,745,948.04	332	3,524.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,566.00000	5,570,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		5.00000	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		5,772.00000	5,776,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		4.00000	3,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,360.00000	5,364,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		7.00000	6,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,239.00000	2,229,000	5.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		193.00000	188,000	5.46	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,707.00000	1,697,000	5.51	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		341.00000	336,000	5.51	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		860.00000	853,000	5.64	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		882.00000	871,000	5.64	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		1,847.00000	1,843,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		328.00000	320,000	5.79	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.54400	7.54400		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,484.00000	4,479,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		518.00000	513,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,646.00000	4,641,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		477.00000	472,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,324.00000	4,319,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		560.00000	555,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.62400	7.62400		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,484.00000	2,479,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,974.00000	1,969,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,598.00000	2,593,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,887.00000	1,882,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,374.00000	2,369,000	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		2,066.00000	2,061,000	6.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.70500	7.70700		6.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		761.00000	760,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,543.00000	5,534,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		807.00000	806,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,385.00000	5,376,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		719.00000	718,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,704.00000	5,696,000	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			7.75500	7.75100		6.76	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,021.00000	4,999,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		39.00000	38,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,254.00000	5,232,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		31.00000	30,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,789.00000	4,767,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		49.00000	48,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		4,027.00000	4,044,000	6.57	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		70.00000	66,000	6.57	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,062.00000	1,041,000	6.91	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		1,067.00000	1,067,000	6.91	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.84800	7.84300		8.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,206.00000	4,181,000	9.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,008.00000	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		4,381.00000	4,356,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		945.00000	944,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,033.00000	4,009,000	9.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,074.00000	1,075,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.92800	7.92200		8.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		2,940.00000	2,919,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,567.00000	2,575,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,071.00000	3,049,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,460.00000	2,467,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,813.00000	2,792,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,679.00000	2,687,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future			8.00800	8.00400		8.13	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,155.00000	3,141,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		3,173.00000	3,178,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,277.00000	3,262,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		3,066.00000	3,069,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,036.00000	3,022,000	8.23	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,285.00000	3,289,000	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			6.08600	6.08700		1.44	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,236.00000	2,238,000	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		2,314.00000	2,316,000	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		2,158.00000	2,160,000	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			6.12000	6.11900		1.65	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,582.00000	1,580,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		43.00000	43,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,644.00000	1,642,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		38.00000	37,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,520.00000	1,519,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		49.00000	49,000	1.77	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.07600	6.07200		1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		416.00000	413,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		499.00000	500,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		445.00000	442,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		470.00000	472,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		389.00000	386,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		529.00000	531,000	1.38	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.92600	5.93000		1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		461.00000	462,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		398.00000	396,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		486.00000	488,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		379.00000	377,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		437.00000	438,000	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		419.00000	417,000	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			7.96400	7.97600		7.99	0.00	0	26,236.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,282.00000	4,337,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		126.00000	114,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,520.00000	4,578,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		103.00000	95,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,043.00000	4,098,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		148.00000	137,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		3,190.00000	3,127,000	7.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		231.00000	234,000	7.85	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,292.00000	2,235,000	7.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		471.00000	480,000	7.94	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,248.00000	1,271,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,116.00000	1,072,000	8.15	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,285.00000	2,323,000	8.35	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		517.00000	489,000	8.35	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			8.05600	8.06700		10.20	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,676.00000	4,711,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,103.00000	1,079,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,864.00000	4,900,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,036.00000	1,013,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,491.00000	4,526,000	10.65	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,174.00000	1,150,000	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			8.13300	8.14400		9.76	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,341.00000	3,366,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,791.00000	2,759,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,484.00000	3,509,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,677.00000	2,644,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,202.00000	3,225,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,911.00000	2,877,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.21200	8.22500		9.68	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,616.00000	3,645,000	9.82	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,490.00000	3,454,000	9.82	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,749.00000	3,779,000	9.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,372.00000	3,337,000	9.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,485.00000	3,513,000	9.79	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,611.00000	3,574,000	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			8.01800	8.03500		9.18	0.00	0	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,585.00000	5,679,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		65.00000	58,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,847.00000	5,942,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		53.00000	47,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,324.00000	5,417,000	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		80.00000	71,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,501.00000	3,408,000	9.05	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		248.00000	257,000	9.05	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,524.00000	2,440,000	9.15	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		504.00000	521,000	9.15	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,331.00000	1,371,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,242.00000	1,181,000	9.41	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,433.00000	2,495,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		583.00000	544,000	9.64	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.10000	8.11600		11.37	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,885.00000	4,943,000	11.92	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,298.00000	1,263,000	11.92	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,084.00000	5,143,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,221.00000	1,188,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,690.00000	4,747,000	11.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,379.00000	1,343,000	11.88	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.17300	8.19000		11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,529.00000	3,573,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,190.00000	3,138,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,680.00000	3,726,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,060.00000	3,010,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,381.00000	3,425,000	11.46	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,324.00000	3,272,000	11.46	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.24500	8.26400		10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,200.00000	3,242,000	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		4,669.00000	4,606,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,330.00000	3,374,000	10.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,518.00000	4,458,000	10.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,078.00000	3,119,000	10.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,828.00000	4,765,000	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			8.90600	8.94200		16.68	0.00	0	2,933.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,089.00000	2,227,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,644.00000	1,504,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,301.00000	2,448,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,477.00000	1,345,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		1,887.00000	2,015,000	16.94	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,825.00000	1,675,000	16.94	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.97700	9.01400		20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		4,926.00000	5,082,000	21.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,167.00000	3,041,000	21.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,137.00000	5,297,000	21.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,014.00000	2,892,000	21.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,718.00000	4,869,000	21.54	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,326.00000	3,195,000	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			9.04100	9.07900		21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,703.00000	4,841,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,300.00000	5,152,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		4,888.00000	5,029,000	21.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,106.00000	4,961,000	21.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,528.00000	4,663,000	21.32	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,507.00000	5,356,000	21.32	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.10700	9.14600		20.76	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,380.00000	5,520,000	20.76	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,475.00000	6,325,000	20.76	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,560.00000	5,703,000	20.81	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,277.00000	6,130,000	20.81	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,209.00000	5,346,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,686.00000	6,533,000	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			140.52144	140.52655			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,527.00000	1,521,000		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		1,477.00000	1,471,000		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		1,577.00000	1,571,000		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			118.57166	118.58065			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		381.00000	372,000		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		331.00000	322,000		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		431.00000	422,000		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			116.15303	116.30842			0.00	0	2,752.00
R212	On	03/05/2012	Bond Future	115.30	Call		1,008.00000	853,000		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		958.00000	803,000		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		1,058.00000	903,000		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			8.81200	8.83900		14.87	0.00	0	2,646.00
R213	On	03/05/2012	Bond Future	9.25	Call		3,884.00000	4,033,000	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		715.00000	649,000	15.44	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,169.00000	4,324,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		627.00000	567,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,605.00000	3,748,000	15.38	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		812.00000	740,000	15.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.88600	8.91200		18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,449.00000	5,563,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,867.00000	2,777,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,677.00000	5,794,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,723.00000	2,636,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,224.00000	5,335,000	19.16	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,016.00000	2,923,000	19.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.95500	8.98200		18.94	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,165.00000	5,266,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,026.00000	4,919,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,361.00000	5,465,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,839.00000	4,734,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		4,971.00000	5,069,000	19.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,218.00000	5,108,000	19.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.02700	9.05500		18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,725.00000	5,828,000	18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,145.00000	6,034,000	18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		5,915.00000	6,021,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,953.00000	5,846,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,544.00000	5,645,000	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		6,348.00000	6,236,000	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			8.93900	8.99000			0.00	0	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		1,549.00000	1,139,000		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		1,466.00000	1,056,000		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		1,632.00000	1,222,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.00700	9.05900			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		2,097.00000	1,684,000		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		2,014.00000	1,601,000		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		2,180.00000	1,767,000		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			1.20530	1.21130		16.05	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		162.00000	110,000	16.05	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		49.00000	57,000	16.05	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		11.00000	6,000	21.62	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		398.00000	453,000	21.62	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		616.00000	556,000	23.16	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		3.00000	3,000	23.16	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.21970	1.22690		15.50	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		871.00000	815,000	15.15	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		102.00000	118,000	15.15	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		529.00000	488,000	15.50	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		260.00000	291,000	15.50	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,299.00000	1,234,000	15.09	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		30.00000	37,000	15.09	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.23570	1.24340		17.07	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		739.00000	702,000	16.35	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		413.00000	453,000	16.35	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		523.00000	497,000	17.28	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		697.00000	748,000	17.28	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		1,044.00000	994,000	15.79	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		218.00000	245,000	15.79	0.00	0	0.00

Total for Derivatives :									1,909,786,805.44	223,917	1 421 135.00
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i-Bonds

1BG4A	On 21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On 21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On 21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On 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			0.00	0	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			0.00	0	15,010,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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			3,000,000,000.00	30,000	30,000.00
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			360,000,000,000.00	3,600,000	1,000,000.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			7,900,000,000,000.00	79,000,000	682,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000			25,500,000,000,000.00	255,000,000	700,500,000.00
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			0.00	0	1,229,900.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			13,160,000,000,000.00	131,600,000	34,500,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00

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			52,500,000,000.00	525,000	335,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			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		2,000,000,000,000.00		20,000,000	868,000,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	7,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	1,340,000,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	100,250,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000		99,000,000,000,000.00		990,000,000	1,657,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000		18,500,000,000.00		185,000	185,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
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		600,000,000,000.00	6,000,000	6,000,000.00	
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			0.00	0	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			0.00	0	15,020,600.00
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			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	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
BAYD5LOn	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6LOn	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1 On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2 On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55LOn	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56LOn	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57LOn	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311BOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		400,000,000,000.00	0.00	4,000,000	2,000,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			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				0.00	0	11,500,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00

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		100,000,000,000.00		1,000,000	500,000.00
BLG1A4	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A6	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		2,400,000,000,000.00		24,000,000	6,000,000.00
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		200,000,000,000.00		2,000,000	1,000,000.00

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	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	779,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000		109,000,000,000.00		1,090,000	545,000.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
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
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			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			0.00	0	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			0.00	0	0.00
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				0.00	0	2,510,000.00
COJ05	On	05/06/2023			100.00000	100.00000				0.00	0	150,000,000.00
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		50,000,000,000.00		500,000	19,500,000.00
DV22	On	07/02/2020			100.00000	100.00000		90,200,000,000.00		902,000	83,569,000.00
DV23	On	27/02/2023			100.00000	100.00000		50,000,000,000.00		500,000	134,665,100.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	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			29,274,000,000.00	292,740	14,613,370.00
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		200,000,000,000.00	2,000,000,000.00	2,000,000	1,000,000.00
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		6,000,000,000.00	60,000,000.00	60,000	46,075,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		741,017,500,000.00	80,110,000,000.00	80,110,000	319,558,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		13,401,560,000,000.00	1,340,156,000,000.00	1,340,156,000	19,138,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		1,601,400,000.00	204,000,000.00	204,000	31,074,000.00

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			301,380,000,000.00	40,184,000	256,865,700.00
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			0.00	0	5,000,000.00
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			0.00	0	0.00
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			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000				0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC95	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
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		718,000,000,000.00		7,180,000	2,390,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	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			2,600,000.00	26	13.00

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		13,188,000,000,000.00		131,880,000	65,940,000.00
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			0.00	0	0.00

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			531,072,700,000.00	5,310,727	5,310,727.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	10,000,000.00
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		9,000,000,000.00		90,000	37,045,000.00
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			0.00	0	19,000,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
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			155,600,000,000.00	1,556,000	778,000.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			46,800,000,000.00	468,000	234,000.00
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				0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000				0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
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			0.00	0	0.00
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		10,000,000,000,000.00		100,000,000	100,000,000.00
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
ING138	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000		117,000,000,000.00		1,170,000	780,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	2,270,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000		18,800,000,000.00		188,000	94,000.00
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
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000		311,200,000,000.00		3,112,000	1,556,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			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
IVA214	On	05/04/2012	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
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		45,000,000,000,000.00	450,000,000	300,000,000.00	
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
IVA230	On	26/07/2012	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
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
IVA246	On	15/11/2012	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
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			156,090,000,000.00	22,000,000	11,000,000.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	11,500,000.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	14,500,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			124,800,000,000.00	1,248,000	624,000.00
MTNC0On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	18/06/2012	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
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		200,000,000,000.00	2,000,000	1,000,000.00	
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000		1,800,000,000,000.00		18,000,000	9,000,000.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,500,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		200,000,000,000.00		2,000,000	7,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000		4,000,000,000,000.00		40,000,000	20,000,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,900,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000		489,500,000,000.00		4,895,000	48,940,000.00
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
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000		3,300,000,000,000.00		33,000,000	33,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7	On	17/03/2014			100.00000	100.00000			3,300,000,000,000.00	33,000,000	33,000,000.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			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
NQ1A1\On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1\On 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1\On 22/05/2014 Spot Bond			6.58500	6.58500			13,170,000,000.00	2,000,000	1,000,000.00
NQ1A1\On 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1\On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1\On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1\On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1\On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1\On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1\On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	115,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		1,500,000,000,000.00		15,000,000	5,000,000.00
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		1,500,000,000,000.00		15,000,000	6,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC10	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015	Spot Bond			100.00000	100.00000			0.00	0	90,500,000.00
OTCA0	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
PR2A2	On	15/12/2012			100.00000	100.00000		9,000,000,000,000.00		90,000,000	15,000,000.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	10,000,000.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	20,300,000.00
R009P 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
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			6.83500	6.83000		241,524,587,228,335.00	35,336,442,901	20,121,082,914.00	
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			8.42000	8.44000		75,281,104,862,320.00	8,940,748,796	10,291,396,700.00	
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			220.32130	220.31270		54,639,682,400,000.00	248,000,000	929,585,210.00	
R197	On	07/12/2023	Spot Bond			2.09000	2.07500		712,690,000,000.00	341,000,000	746,344,000.00	
R201	On	21/12/2014	Spot Bond			6.20000	6.20000		12,428,456,146,200.00	2,004,589,701	3,515,926,931.00	
R202	On	07/12/2033	Spot Bond			2.29000	2.29000		1,930,012,000,000.00	842,800,000	1,604,260,000.00	
R203	On	15/09/2017	Spot Bond			7.40000	7.40000		26,048,194,805,000.00	3,520,026,325	6,890,114,452.00	
R204	On	21/12/2018	Spot Bond			7.70000	7.69500		21,889,205,184,000.00	2,842,753,920	5,399,824,510.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			6.04500	6.04500			6,332,250,118,350.00	1,047,518,630	4,142,746,000.00
R207	On	15/01/2020	Spot Bond			7.91000	7.92000			37,827,105,205,330.00	4,782,187,763	8,716,432,000.00
R208	On	31/03/2021	Spot Bond			7.97000	7.98500			26,068,374,525,140.00	3,270,812,362	9,227,434,079.00
R209	On	31/03/2036	Spot Bond			8.86500	8.90000			49,233,574,063,170.00	5,553,702,658	10,656,332,538.00
R210	On	31/03/2028	Spot Bond			2.30000	2.30000			1,417,720,000,000.00	616,400,000	1,226,721,037.00
R211	On	31/01/2017	Spot Bond			0.79000	0.79000			0.00	0	1,493,048,122.00
R212	On	31/01/2022	Spot Bond			2.06000	2.04500			5,356,000,000.00	2,600,000	1,070,257,896.00
R213	On	28/02/2031	Spot Bond			8.77000	8.79500			14,391,731,096,130.00	1,641,018,369	3,220,676,369.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			9,271,151,500,000.00	1,426,331,000	3,543,238,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			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
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	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
RMBI06	On	24/07/2038	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
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		20,000,000,000,000.00	200,000,000		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
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,800,000,000.00	38,000,000	2,008,500,000.00
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			0.00	0	2,500,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			575,000,000.00	100,000	230,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBS16	On	22/09/2018	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
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	3,000,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			9,500,000,000.00	95,000	95,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			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
SCM22	On	18/05/2012	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
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	1,340,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN884	On	16/03/2012			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
SYN885On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888On 17/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889On 19/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN890On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891On 03/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN892On 11/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN893On 15/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN894On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN895On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896On 16/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN897On 16/03/2012 Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000,000	20,000,000.00
SYN898On 18/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN899On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN900On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN901On 23/05/2012 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
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
SYN906	On	18/06/2012			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			0.00	0	3,000,000.00
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			100,000,000,000.00	1,000,000	1,020,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			9,600,000,000,000.00	96,000,000	396,346,700.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	181,000,000.00
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			330,000,000,000.00	3,300,000	22,793,000.00
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			0.00	0	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			0.00	0	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			7,600,000,000.00	76,000	51,008,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			980,000,000,000.00	9,800,000	31,900,000.00
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 :							882,781,938,333,975.00	76,793,339,918	107 406 770 868.00
Grand Total:							882,783,848,120,781.00	6,793,563,835	107 408 192 003.00