



Daily MTM Report

Daily summary for: 03/02/2012

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			7.64080	7.71670		16.05	279,538,668.00	36,585	247,917.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		689.00000	617,000	15.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		8.00000	12,000	15.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		642.00000	570,000	15.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		11.00000	15,000	15.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		737.00000	664,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		6.00000	9,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		724.00000	651,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		7.00000	10,000	15.85	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		582.00000	512,000	15.41	0.00	0	30,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		15.00000	21,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		492.00000	424,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		25.00000	33,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		920.00000	845,000	16.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		3.00000	4,000	16.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		536.00000	468,000	15.27	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		19.00000	27,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		969.00000	894,000	17.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	3,000	17.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		264.00000	218,000	15.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		97.00000	127,000	15.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		98.00000	80,000	18.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		331.00000	389,000	18.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		368.00000	311,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		51.00000	70,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		44.00000	36,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		627.00000	695,000	20.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,019.00000	944,000	17.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	3,000	17.66	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		40.00000	33,000	20.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		673.00000	742,000	20.98	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		871.00000	796,000	16.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		4.00000	5,000	16.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		87.00000	71,000	18.38	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		370.00000	430,000	18.38	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		629.00000	557,000	15.56	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		12.00000	16,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,069.00000	993,000	18.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	2,000	18.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		331.00000	277,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		64.00000	86,000	15.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		55.00000	45,000	19.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		538.00000	604,000	19.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		126.00000	102,000	17.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		259.00000	311,000	17.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		676.00000	604,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		9.00000	13,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,118.00000	1,043,000	18.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	2,000	18.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		142.00000	116,000	17.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		225.00000	275,000	17.05	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		77.00000	63,000	18.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		410.00000	472,000	18.71	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		111.00000	90,000	17.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		294.00000	349,000	17.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		61.00000	50,000	19.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		494.00000	559,000	19.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		407.00000	347,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		40.00000	56,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		448.00000	385,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		31.00000	44,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		821.00000	747,000	16.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		4.00000	6,000	16.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		181.00000	148,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		164.00000	207,000	16.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		68.00000	56,000	19.09	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		451.00000	515,000	19.09	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		297.00000	246,000	15.70	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		80.00000	105,000	15.70	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,317.00000	1,242,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	1,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,567.00000	1,491,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		234.00000	191,000	15.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		117.00000	150,000	15.93	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		49.00000	40,000	20.22	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		582.00000	649,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,517.00000	1,441,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		772.00000	699,000	15.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		5.00000	8,000	15.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		160.00000	131,000	16.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		193.00000	240,000	16.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		36.00000	30,000	21.36	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		719.00000	789,000	21.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,268.00000	1,192,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		206.00000	167,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		139.00000	176,000	16.05	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,168.00000	1,092,000	18.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	18.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,218.00000	1,142,000	19.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	19.19	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,367.00000	1,292,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	1,000	20.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,617.00000	1,541,000	22.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	22.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		32.00000	27,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		765.00000	836,000	21.70	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		29.00000	24,000	22.04	0.00	0	8,600.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		812.00000	883,000	22.04	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		16.00000	14,000	24.11	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,099.00000	1,173,000	24.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,295.00000	1,369,000	25.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		12.00000	10,000	25.48	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		24.00000	20,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		907.00000	979,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		22.00000	18,000	23.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		955.00000	1,027,000	23.07	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,051.00000	1,124,000	23.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		18.00000	15,000	23.76	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,003.00000	1,075,000	23.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		20.00000	16,000	23.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,541.00000	1,616,000	27.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		8.00000	7,000	27.03	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,788.00000	1,863,000	27.92	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		5.00000	4,000	27.92	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,492.00000	1,566,000	26.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		9.00000	7,000	26.85	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.79180	7.81970		17.09	11,820,160.60	1,517	59,422.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		653.00000	633,000	15.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		83.00000	91,000	15.47	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		614.00000	596,000	15.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		94.00000	104,000	15.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		692.00000	671,000	15.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		72.00000	79,000	15.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		227.00000	223,000	18.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		507.00000	531,000	18.42	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		21.00000	22,000	15.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,091.00000	1,064,000	15.93	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		144.00000	142,000	20.23	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		824.00000	850,000	20.23	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		122.00000	122,000	20.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		952.00000	980,000	20.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		110.00000	110,000	21.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,040.00000	1,068,000	21.35	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		860.00000	835,000	15.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		40.00000	43,000	15.31	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		479.00000	465,000	15.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		159.00000	173,000	15.94	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		256.00000	251,000	17.98	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	18/06/2012	Foreign Exchange Future	8.00	Put		436.00000	459,000	17.98	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		201.00000	199,000	18.87	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		581.00000	607,000	18.87	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		349.00000	341,000	16.90	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		279.00000	299,000	16.90	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,130.00000	1,158,000	21.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		100.00000	100,000	21.79	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		372.00000	363,000	16.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		252.00000	271,000	16.71	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,499.00000	1,527,000	23.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		69.00000	69,000	23.57	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.84600	7.92330		17.53	933,674.00	119	7,819.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		835.00000	779,000	15.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		112.00000	133,000	15.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		798.00000	744,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		125.00000	148,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		873.00000	815,000	15.56	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		100.00000	119,000	15.56	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		140.00000	164,000	15.79	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		763.00000	710,000	15.79	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,347.00000	1,413,000	21.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		170.00000	159,000	21.98	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		442.00000	412,000	17.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		419.00000	466,000	17.71	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		246.00000	230,000	20.25	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	8.60	Put		923.00000	984,000	20.25	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,436.00000	1,503,000	22.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		159.00000	149,000	22.32	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,088.00000	1,152,000	20.95	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		211.00000	198,000	20.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.94690	8.02540		18.05	0.00	0	5,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		665.00000	630,000	17.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		340.00000	383,000	17.14	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		642.00000	608,000	17.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		367.00000	411,000	17.32	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		689.00000	652,000	16.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		314.00000	355,000	16.96	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		516.00000	564,000	18.21	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		541.00000	511,000	18.21	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,342.00000	1,406,000	21.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		267.00000	253,000	21.58	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.04430	8.12310		18.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		687.00000	657,000	18.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		514.00000	563,000	18.04	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		668.00000	638,000	18.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		545.00000	594,000	18.21	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		707.00000	676,000	17.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		484.00000	532,000	17.87	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,343.00000	1,407,000	21.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		366.00000	351,000	21.22	0.00	0	180.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		632.00000	603,000	18.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		609.00000	659,000	18.51	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.27610	8.35390		18.43	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		637.00000	622,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,261.00000	1,324,000	19.90	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		625.00000	610,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,299.00000	1,362,000	20.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		650.00000	634,000	19.80	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,224.00000	1,286,000	19.80	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.84540	8.91960		19.07	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,284.00000	1,262,000	18.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		864.00000	917,000	18.56	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,264.00000	1,242,000	18.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		894.00000	947,000	18.63	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,305.00000	1,283,000	18.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		835.00000	888,000	18.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		561.00000	610,000	17.23	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,481.00000	1,455,000	17.23	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.91950	9.99370		20.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,853.00000	1,827,000	19.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,059.00000	1,108,000	19.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,832.00000	1,806,000	19.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,088.00000	1,137,000	19.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,874.00000	1,848,000	19.26	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,030.00000	1,079,000	19.26	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	19/03/2012	Foreign Exchange Future			7.64080	7.71670		16.05	114,612.00	15	404.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		26,419.00000	21,756,000	15.82	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		9,749.00000	12,676,000	15.82	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		23,408.00000	19,125,000	15.93	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		11,738.00000	15,045,000	15.93	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		29,663.00000	24,628,000	15.70	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		7,993.00000	10,548,000	15.70	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		53,789.00000	60,396,000	19.85	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		5,459.00000	4,476,000	19.85	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.79180	7.81970		17.09	0.00	0	518.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		16,938.00000	16,759,000	19.55	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		69,968.00000	72,579,000	19.55	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		16,017.00000	15,860,000	19.78	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		74,047.00000	76,680,000	19.78	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		17,925.00000	17,722,000	19.32	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		65,955.00000	68,542,000	19.32	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.06220	12.19890		13.53	14,583,199.80	1,209	10,480.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		772.00000	640,000	12.27	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		23.00000	28,000	12.27	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		725.00000	597,000	12.38	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		26.00000	35,000	12.38	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		820.00000	687,000	12.63	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		21.00000	25,000	12.63	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		678.00000	556,000	12.48	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	11.55	Put		29.00000	44,000	12.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		401.00000	312,000	13.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		102.00000	150,000	13.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,210.00000	1,074,000	15.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		11.00000	12,000	15.52	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		471.00000	373,000	13.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		72.00000	111,000	13.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		194.00000	147,000	14.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		295.00000	385,000	14.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		868.00000	735,000	12.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		19.00000	23,000	12.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,307.00000	1,172,000	16.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		8.00000	10,000	16.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		548.00000	441,000	12.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		49.00000	79,000	12.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,111.00000	976,000	14.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		12.00000	14,000	14.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		337.00000	259,000	13.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		138.00000	197,000	13.43	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		368.00000	285,000	13.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		119.00000	173,000	13.32	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		122.00000	91,000	15.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		473.00000	579,000	15.53	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		720.00000	837,000	16.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		69.00000	49,000	16.34	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,366.00000	1,500,000	18.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		15.00000	12,000	18.51	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.29000	12.35110		14.67	0.00	0	2,885.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		697.00000	659,000	13.67	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		196.00000	219,000	13.67	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		667.00000	630,000	13.78	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		216.00000	240,000	13.78	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		729.00000	690,000	13.56	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		178.00000	200,000	13.56	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.36390	12.50280		15.46	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		340.00000	310,000	17.94	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,287.00000	1,396,000	17.94	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		331.00000	301,000	18.05	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,328.00000	1,437,000	18.05	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		350.00000	319,000	17.83	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,247.00000	1,355,000	17.83	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09980	0.10140		16.16	2,495.00	25	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,145.00000	989,000	16.78	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		5.00000	9,000	16.78	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		301.00000	216,000	16.16	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		161.00000	236,000	16.16	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,140.00000	1,980,000	22.32	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	22.32	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10190	0.10290		17.16	0.00	0	25.00

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	0.11	Call		274.00000	250,000	19.45	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		784.00000	860,000	19.45	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		113.00000	103,000	22.05	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,623.00000	1,713,000	22.05	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		701.00000	639,000	17.05	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		211.00000	249,000	17.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.00840	10.14120		12.41	11,149,357.60	1,114	21,507.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		194.00000	139,000	12.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		153.00000	231,000	12.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		168.00000	123,000	13.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		177.00000	265,000	13.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		222.00000	158,000	12.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		131.00000	200,000	12.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,095.00000	964,000	14.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		4.00000	6,000	14.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		131.00000	95,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		240.00000	337,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		394.00000	298,000	12.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		53.00000	90,000	12.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,144.00000	1,013,000	15.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		3.00000	5,000	15.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		319.00000	234,000	12.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		78.00000	126,000	12.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		54.00000	40,000	15.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		513.00000	632,000	15.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		38.00000	29,000	16.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		647.00000	771,000	16.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		115.00000	84,000	13.77	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		274.00000	376,000	13.77	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		18.00000	13,000	17.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		977.00000	1,105,000	17.74	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		6.00000	4,000	18.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,365.00000	1,496,000	18.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		27.00000	21,000	16.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		786.00000	913,000	16.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		3.00000	2,000	19.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,612.00000	1,744,000	19.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		25.00000	19,000	17.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		834.00000	961,000	17.23	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		611.00000	492,000	12.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		20.00000	34,000	12.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		11.00000	7,000	18.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,170.00000	1,299,000	18.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		34.00000	26,000	16.38	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		693.00000	818,000	16.38	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		881.00000	1,009,000	17.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		22.00000	17,000	17.51	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,464.00000	1,595,000	18.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		5.00000	3,000	18.87	0.00	0	10,200.00

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	10.00	Call		252.00000	178,000	12.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		111.00000	170,000	12.41	0.00	0	3,400.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.20990	10.28020		13.85	1,960,300.80	192	25,891.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		295.00000	276,000	14.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		415.00000	466,000	14.47	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		278.00000	260,000	14.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		448.00000	500,000	14.62	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		313.00000	292,000	14.31	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		383.00000	432,000	14.31	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.28610	10.42210		14.43	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		363.00000	306,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		666.00000	745,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		344.00000	290,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		697.00000	779,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		382.00000	324,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		635.00000	713,000	15.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.68420	10.82350		14.67	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		654.00000	610,000	15.97	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,324.00000	1,419,000	15.97	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		641.00000	598,000	16.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,361.00000	1,457,000	16.04	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		667.00000	623,000	15.89	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,287.00000	1,382,000	15.89	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			427.75500	428.70900			0.00	0	16.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/08/2012	Index Future			434.21600	435.18900			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			389.04900	389.73100			0.00	0	926.00
ALBI	On	02/08/2012	Index Future			394.92500	395.62300			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.71010	7.75320		16.43	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		126.00000	118,000	18.61	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		473.00000	508,000	18.61	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		116.00000	109,000	18.91	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		513.00000	549,000	18.91	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		137.00000	129,000	18.34	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		434.00000	469,000	18.34	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.65220	7.72820		16.10	0.00	1,372	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		133.00000	111,000	17.62	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		305.00000	359,000	17.62	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		119.00000	99,000	17.93	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Put		341.00000	397,000	17.93	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Call		148.00000	124,000	17.32	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Put		270.00000	322,000	17.32	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.16590	8.23390		11.96	4,074,784.10	499	18,231.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		986.00000	918,000	15.80	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		2.00000	2,000	15.80	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		936.00000	869,000	15.46	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		2.00000	3,000	15.46	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,036.00000	968,000	16.15	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	Put		2.00000	2,000	16.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		837.00000	770,000	14.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		3.00000	4,000	14.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,285.00000	1,217,000	17.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	1,000	17.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		500.00000	435,000	12.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		16.00000	19,000	12.40	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		788.00000	721,000	14.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		4.00000	5,000	14.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,235.00000	1,167,000	17.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	1,000	17.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,034.00000	1,966,000	20.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		366.00000	310,000	12.23	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		32.00000	44,000	12.23	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.24940	8.26590		13.04	4,322,685.60	524	8,758.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		667.00000	653,000	12.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		51.00000	54,000	12.71	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		626.00000	612,000	12.67	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		60.00000	63,000	12.67	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		710.00000	696,000	12.74	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		44.00000	47,000	12.74	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.23310	8.30240		13.58	0.00	0	2,328.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		382.00000	350,000	13.56	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		316.00000	353,000	13.56	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	8.29	Call		359.00000	329,000	13.66	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		343.00000	382,000	13.66	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		406.00000	372,000	13.50	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		290.00000	325,000	13.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.31740	9.37120		16.18	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,362.00000	2,318,000	15.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		291.00000	301,000	15.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,319.00000	2,276,000	15.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		298.00000	309,000	15.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,404.00000	2,360,000	15.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		283.00000	293,000	15.63	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.65080	7.71580		12.23	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		229.00000	188,000	12.31	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		63.00000	87,000	12.31	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		196.00000	158,000	12.27	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		80.00000	107,000	12.27	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		265.00000	220,000	12.34	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		49.00000	69,000	12.34	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.78510	7.80130		11.70	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		112.00000	114,000	13.21	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		461.00000	479,000	13.21	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		103.00000	104,000	13.42	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		502.00000	519,000	13.42	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		123.00000	125,000	12.99	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	Put		422.00000	440,000	12.99	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.08180	0.09280			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.21180	0.18730			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.02810	0.03660			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.17320	0.13380			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.05680	0.06830			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.05790	0.06810			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.06780	0.08600			0.00	5,670	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.30560	8.42140		14.27	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		112.00000	75,000	15.76	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		291.00000	369,000	15.76	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		98.00000	65,000	16.01	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		327.00000	409,000	16.01	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		127.00000	86,000	15.52	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		256.00000	330,000	15.52	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.48510	8.54910		15.66	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		173.00000	154,000	18.05	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		724.00000	769,000	18.05	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		163.00000	145,000	18.24	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		764.00000	810,000	18.24	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		183.00000	163,000	17.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2012	Foreign Exchange Future	9.05	Put		684.00000	728,000	17.87	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
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI			389.64300	390.30400			0.00	0	181.00
GOVI	On	03/05/2012	GOVI	382.00	Call		83,040.00000	76,430,000		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		82,940.00000	76,330,000		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		83,140.00000	76,530,000		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			395.52800	396.20400			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		62,040.00000	55,280,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		61,940.00000	55,180,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		62,140.00000	55,380,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			171.22300	170.55100			0.00	0	514.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	02/08/2012	Index Future			173.81000	173.12900			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			463.63400	463.63400			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.36500	473.36500			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.60000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.65000	5.65000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.70000	5.70000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.81000	5.80000			0.00	0	940.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			5.92000	5.91000			0.00	0	790.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			6.06000	6.05000			0.00	0	1,250.00
JIBAR F	On	18/09/2013	Jibar Tradeable Future			6.22000	6.22000			0.00	0	1,500.00
JIBAR F	On	18/12/2013	Jibar Tradeable Future			6.40000	6.42000			0.00	250	1,000.00

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			6.36800	6.43250		10.78	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		191.00000	145,000	10.95	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		42.00000	61,000	10.95	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		184.00000	139,000	10.93	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		45.00000	65,000	10.93	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		199.00000	152,000	10.98	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		40.00000	58,000	10.98	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.46030	6.48460		12.71	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		305.00000	288,000	12.73	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		120.00000	128,000	12.73	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		274.00000	258,000	12.73	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		139.00000	148,000	12.73	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		338.00000	320,000	12.74	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		103.00000	110,000	12.74	0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On 02/02/2012	Bond Future			6.39000	6.39100		3.17	0.00	0	0.00
R157	On 03/05/2012	Bond Future			6.48700	6.44900		3.07	0.00	0	10,880.00

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	Call		5,857.00000	5,730,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1.00000	1,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		6,014.00000	5,887,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	1,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,700.00000	5,573,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1.00000	2,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,124.00000	1,204,000	3.02	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		454.00000	406,000	3.02	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		840.00000	769,000	3.07	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		669.00000	725,000	3.07	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		1,371.00000	1,279,000	3.14	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		366.00000	402,000	3.14	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.51800	6.47600		3.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,741.00000	4,619,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		123.00000	132,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,876.00000	4,754,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		111.00000	119,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,606.00000	4,485,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		136.00000	146,000	3.83	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.55100	6.50400		3.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,292.00000	2,203,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		886.00000	931,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,388.00000	2,297,000	3.62	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		841.00000	884,000	3.62	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,199.00000	2,112,000	3.60	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	01/11/2012	Bond Future	6.95	Put		934.00000	981,000	3.60	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.55200	6.50100		3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,903.00000	1,826,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,261.00000	1,316,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,980.00000	1,902,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,210.00000	1,264,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,828.00000	1,753,000	3.18	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,315.00000	1,371,000	3.18	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	02/02/2012	Bond Future			8.06000	8.12100		12.24	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.14300	8.12300		11.60	0.00	0	26,982.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,573.00000	8,396,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		509.00000	526,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,954.00000	8,776,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		455.00000	470,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		8,194.00000	8,019,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		569.00000	587,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,063.00000	4,167,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,880.00000	1,791,000	11.39	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,496.00000	2,568,000	11.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		3,237.00000	3,116,000	11.57	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	8.50	Call		5,009.00000	4,860,000	11.83	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,443.00000	1,488,000	11.83	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		7,447.00000	7,277,000	12.14	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		706.00000	729,000	12.14	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.20600	8.18500		14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		8,101.00000	7,954,000	15.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,905.00000	2,957,000	15.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		8,401.00000	8,251,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,761.00000	2,810,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,806.00000	7,661,000	15.26	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,056.00000	3,110,000	15.26	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		4,742.00000	4,820,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		5,357.00000	5,236,000	14.88	0.00	0	8,750.00
R186	On	01/11/2012	Bond Future			8.26800	8.24700		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		8,724.00000	8,588,000	14.90	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,162.00000	4,222,000	14.90	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		9,000.00000	8,863,000	14.94	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		3,999.00000	4,057,000	14.94	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		8,450.00000	8,316,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,330.00000	4,392,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.32600	8.30400		14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		8,037.00000	7,913,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,261.00000	6,339,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		8,285.00000	8,159,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,062.00000	6,138,000	14.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.45	Call		7,800.00000	7,678,000	14.92	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		6,474.00000	6,553,000	14.92	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.97121	218.86510			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.71851	215.73535			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		735.00000	719,000		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		685.00000	669,000		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		785.00000	769,000		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	02/02/2012	Bond Future			248.85681	248.85771			0.00	0	0.00
R197	On	03/05/2012	Bond Future			253.96170	253.03559			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		2,036.00000	2,962,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		1,986.00000	2,912,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		2,086.00000	3,012,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			5.96000	5.95000		2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.02400	5.99600		2.29	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,260.00000	4,190,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,378.00000	4,308,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,142.00000	4,072,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1.00000	1,000	2.51	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.01200	5.98100		2.80	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,435.00000	3,368,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		63.00000	67,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,536.00000	3,470,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		56.00000	60,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,333.00000	3,267,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		70.00000	74,000	2.99	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.98400	5.94800		2.49	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,620.00000	1,569,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		503.00000	525,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,691.00000	1,639,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		473.00000	495,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,550.00000	1,500,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		533.00000	557,000	2.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	07/02/2013	Bond Future			5.88800	5.84900		2.23	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,367.00000	1,323,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		651.00000	677,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,424.00000	1,379,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		620.00000	645,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,310.00000	1,266,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		683.00000	709,000	2.26	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	02/02/2012	Bond Future			185.78405	186.37402			0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.58270	188.68394			0.00	0	37,020.00
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		1,316.00000	417,000		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		1,366.00000	467,000		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		1,266.00000	367,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.07000	7.08100		5.78	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.17000	7.12900		5.69	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		7,036.00000	6,852,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		14.00000	15,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		7,240.00000	7,057,000	6.14	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	Put		11.00000	13,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,831.00000	6,648,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		17.00000	19,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,504.00000	1,606,000	5.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		919.00000	836,000	5.61	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,148.00000	1,233,000	5.66	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		1,243.00000	1,143,000	5.66	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		2,066.00000	1,934,000	5.78	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		627.00000	681,000	5.78	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		3,257.00000	3,100,000	5.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		278.00000	306,000	5.93	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.23100	7.18600		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,917.00000	5,748,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		415.00000	441,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		6,089.00000	5,918,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		385.00000	408,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,747.00000	5,580,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		448.00000	475,000	7.18	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.29500	7.24700		6.78	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,665.00000	3,535,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,611.00000	1,679,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,797.00000	3,664,000	6.99	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,541.00000	1,606,000	6.99	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,535.00000	3,407,000	6.95	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,683.00000	1,753,000	6.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/02/2013	Bond Future			7.34900	7.29900		6.33	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,378.00000	1,312,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,573.00000	4,703,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,446.00000	1,377,000	6.14	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,438.00000	4,565,000	6.14	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,317.00000	1,253,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,716.00000	4,848,000	6.13	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	02/02/2012	Bond Future			7.36000	7.39100		7.21	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.46200	7.42600		6.84	0.00	0	3,126.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,731.00000	6,547,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		60.00000	65,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,963.00000	6,779,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		51.00000	55,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,499.00000	6,317,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		70.00000	77,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		2,832.00000	2,966,000	6.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		564.00000	509,000	6.65	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,456.00000	2,321,000	6.98	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		772.00000	826,000	6.98	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.52900	7.49100		8.56	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,787.00000	5,630,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		822.00000	857,000	9.06	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.55	Call		5,971.00000	5,813,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		768.00000	802,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,599.00000	5,445,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		873.00000	911,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.59600	7.55600		8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,223.00000	4,096,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,077.00000	2,146,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,374.00000	4,245,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		1,990.00000	2,057,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		4,074.00000	3,950,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,167.00000	2,239,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.65400	7.61200		8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,409.00000	4,287,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,602.00000	2,678,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,549.00000	4,425,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,513.00000	2,586,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		4,272.00000	4,152,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,696.00000	2,774,000	8.34	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	02/02/2012	Bond Future			5.86000	5.83000		1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.92900	5.88900		1.44	0.00	0	300.00

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	Call		2,555.00000	2,491,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	1,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,633.00000	2,568,000	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		2,477.00000	2,413,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	1,000	1.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.89700	5.84800		1.67	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,950.00000	1,887,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		38.00000	42,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,013.00000	1,949,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		34.00000	37,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,888.00000	1,825,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		43.00000	48,000	1.78	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.81700	5.75600		1.36	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		649.00000	607,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		368.00000	397,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		684.00000	641,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		346.00000	373,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		614.00000	574,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		391.00000	421,000	1.38	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.57600	5.50000		1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		711.00000	667,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		262.00000	286,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		742.00000	697,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		248.00000	272,000	1.10	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	Call		681.00000	637,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		277.00000	301,000	1.10	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.59000	7.62600		7.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.69900	7.66300		8.01	0.00	0	24,935.00
R207	On	03/05/2012	Bond Future	8.75	Call		6,054.00000	5,863,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		150.00000	162,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,294.00000	6,102,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		130.00000	141,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,812.00000	5,623,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		170.00000	184,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,257.00000	2,375,000	7.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		1,045.00000	960,000	7.88	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,622.00000	1,717,000	7.97	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,549.00000	1,441,000	7.97	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,722.00000	2,576,000	8.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		842.00000	899,000	8.17	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,959.00000	3,790,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		444.00000	478,000	8.36	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.76900	7.73200		10.08	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,323.00000	6,159,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		934.00000	973,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,519.00000	6,353,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		875.00000	912,000	10.67	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	02/08/2012	Bond Future	8.70	Call		6,124.00000	5,962,000	10.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		991.00000	1,032,000	10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.83600	7.79600		9.88	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,709.00000	4,571,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,327.00000	2,402,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,872.00000	4,731,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,232.00000	2,304,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,549.00000	4,413,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,426.00000	2,503,000	9.98	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.89700	7.85600		9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,948.00000	4,817,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		2,942.00000	3,022,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		5,100.00000	4,967,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,843.00000	2,921,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,798.00000	4,669,000	9.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,043.00000	3,125,000	9.94	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	02/02/2012	Bond Future			7.65000	7.68100		7.83	0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.75000	7.71000		9.14	0.00	0	9,269.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,567.00000	7,332,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		88.00000	97,000	9.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.05	Call		7,829.00000	7,593,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		76.00000	84,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,307.00000	7,073,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		104.00000	114,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,434.00000	2,576,000	9.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		1,140.00000	1,038,000	9.01	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,748.00000	1,863,000	9.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,687.00000	1,558,000	9.11	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,958.00000	2,783,000	9.37	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		910.00000	979,000	9.37	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		4,290.00000	4,087,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		482.00000	522,000	9.60	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.81300	7.77100		11.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,652.00000	6,451,000	11.65	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,035.00000	1,084,000	11.65	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,868.00000	6,665,000	11.68	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		976.00000	1,023,000	11.68	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,438.00000	6,240,000	11.62	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,098.00000	1,150,000	11.62	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.87700	7.83200		11.37	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		5,011.00000	4,843,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,618.00000	2,711,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		5,185.00000	5,015,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,511.00000	2,602,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,838.00000	4,674,000	11.49	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	01/11/2012	Bond Future	8.20	Put		2,727.00000	2,824,000	11.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.93400	7.88800		10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		4,536.00000	4,390,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		3,904.00000	4,018,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		4,690.00000	4,541,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,777.00000	3,889,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		4,390.00000	4,246,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,039.00000	4,156,000	10.96	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	02/02/2012	Bond Future			8.50500	8.57100		16.61	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.59500	8.56500		16.60	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,625.00000	4,437,000	16.90	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,183.00000	1,240,000	16.90	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,899.00000	4,707,000	16.96	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,077.00000	1,130,000	16.96	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,357.00000	4,174,000	16.84	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,298.00000	1,360,000	16.84	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.65300	8.62200		20.49	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		7,325.00000	7,141,000	21.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,487.00000	2,554,000	21.04	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	02/08/2012	Bond Future	9.30	Call		7,571.00000	7,384,000	21.10	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,369.00000	2,433,000	21.10	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		7,082.00000	6,901,000	20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,611.00000	2,681,000	20.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.71000	8.67800		21.22	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		6,914.00000	6,749,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,398.00000	4,490,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		7,131.00000	6,964,000	21.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,237.00000	4,326,000	21.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		6,699.00000	6,537,000	21.43	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,565.00000	4,659,000	21.43	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.76400	8.73200		20.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		7,569.00000	7,411,000	21.01	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,489.00000	5,584,000	21.01	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		7,778.00000	7,618,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,319.00000	5,413,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		7,361.00000	7,205,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,662.00000	5,759,000	20.96	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/02/2012	Bond Future			139.33801	139.52007			0.00	0	0.00
R210	On	03/05/2012	Bond Future			140.45858	139.53289			3,511,464.50	25	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		533.00000	1,459,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		483.00000	1,409,000		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		583.00000	1,509,000		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	02/02/2012	Bond Future			116.52286	116.63695			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.26013	118.20993			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		10.00000	60,000		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		0.00000	10,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		40.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		60.00000	110,000		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	02/02/2012	Bond Future			114.57905	114.57975			0.00	0	0.00
R212	On	03/05/2012	Bond Future			116.48685	116.18329			0.00	0	2,827.00
R212	On	03/05/2012	Bond Future	115.30	Call		883.00000	1,187,000		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		833.00000	1,137,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		933.00000	1,237,000		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	02/02/2012	Bond Future			8.47000	8.53600		14.93	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.56000	8.54000		14.87	0.00	0	92.00
R213	On	03/05/2012	Bond Future	9.25	Call		6,290.00000	6,145,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		696.00000	717,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		6,595.00000	6,449,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		628.00000	648,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,987.00000	5,845,000	15.37	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		769.00000	793,000	15.37	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.62000	8.60000		18.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		7,529.00000	7,405,000	18.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,451.00000	2,490,000	18.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		7,783.00000	7,657,000	18.88	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,333.00000	2,370,000	18.88	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		7,278.00000	7,155,000	18.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,574.00000	2,615,000	18.78	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.68300	8.66200		18.97	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		7,044.00000	6,932,000	19.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,380.00000	4,437,000	19.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		7,267.00000	7,153,000	19.25	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,219.00000	4,275,000	19.25	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	01/11/2012	Bond Future	8.95	Call		6,824.00000	6,713,000	19.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,546.00000	4,604,000	19.15	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.74500	8.72300		18.52	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		7,658.00000	7,547,000	18.75	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,495.00000	5,558,000	18.75	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		7,872.00000	7,759,000	18.79	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,327.00000	5,389,000	18.79	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		7,446.00000	7,336,000	18.70	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,667.00000	5,732,000	18.70	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	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			1.21070	1.22290		15.80	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		398.00000	324,000	15.80	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		169.00000	217,000	15.80	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		177.00000	140,000	17.19	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		448.00000	533,000	17.19	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		773.00000	667,000	15.53	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		44.00000	60,000	15.53	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.23380	1.23820		16.45	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,029.00000	998,000	15.96	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		147.00000	160,000	15.96	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 n 18/06/2012 Foreign Exchange Future	1.20	Call		695.00000	675,000	16.45	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.20	Put		313.00000	337,000	16.45	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.10	Call		1,454.00000	1,403,000	15.82	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.10	Put		72.00000	65,000	15.82	0.00	0	0.00
Total for Derivatives :							332,011,402.00	49,116	1,131,181.00

i-Bonds

1BG4A1 On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2 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
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	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			18,400,000,000.00	184,000	15,100,000.00
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			53,600,000,000.00	536,000	6,768,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			306,600,000.00	3,066,000	3,066,000.00
ABL11B	On	29/09/2014	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
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			194,500,000,000.00	1,945,000	1,950,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012	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
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			2,500,000,000,000.00	25,000,000	25,000,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		528,000,000,000.00		5,280,000	6,504,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		1,055,700,000,000.00		10,557,000	10,571,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		321,100,000,000.00		3,211,000	2,211,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038	On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		9,000,000,000,000.00		90,000,000	90,000,000.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000		10,000,000,000,000.00		100,000,000	260,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL149	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	100.00000		7,500,000,000,000.00		75,000,000	75,000,000.00
ACL151	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,500,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000		300,000,000,000.00		3,000,000	3,000,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,001,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	2,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA0	On	30/06/2013			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
BAYA05	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			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
BCP55L	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,006,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000		76,800,000,000,000.00	768,000,000	300,000,000.00	
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000		155,400,000,000,000.00	1,554,000,000	600,000,000.00	
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000		1,200,000,000,000.00	12,000,000	3,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000		128,200,000,000.00		1,282,000	4,002,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	3,000.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000		304,300,000,000.00		3,043,000	12,005,000.00
CBL12	On	06/09/2018			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019			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
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
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			65,000,000,000.00	650,000	33,325,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN220On	20/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On	20/10/2016	Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On	09/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On	14/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On	17/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN233On	02/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN234On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	51,100,000.00
CLN235On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	10,220,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			48,600,000,000.00	486,000	37,619,630.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	8,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	30/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			1,236,000,000,000.00	12,360,000	25,180,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			715,100,000,000.00	7,151,000	83,425,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			760,400,000,000.00	7,604,000	135,204,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			42,900,000,000.00	429,000	16,135,074.00
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	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012	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
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ169L	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		21,419,800,000,000.00		214,198,000	109,123,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		279,618,250,000.00		30,229,000	299,317,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		8,464,930,000,000.00		846,493,000	82,894,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		276,775,300,000.00		35,258,000	36,907,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		296,700,000,000.00		39,560,000	177,961,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000		32,700,000,000.00		327,000	4,722,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On	15/06/2016	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		5,000,000,000,000.00		50,000,000	50,000,000.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2A	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		71,100,000,000.00		711,000	1,601,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000		1,015,200,000,000.00		10,152,000	169,663,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	3.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	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	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012			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		11,300,000,000,000.00	113,000,000	113,000,000.00	
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000		140,000,000,000.00	140,000,000,000.00	1,400,000	700,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000		10,000,000,000.00	10,000,000,000.00	100,000	250,000.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		2,916,996,500,000.00		29,169,965	83,377,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000		123,000,000,000.00		1,230,000	20,032,000.00
HWAY3On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On 16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On 12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On 08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
IBL12	On 12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	3,002,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,005,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			495,000,000,000.00	180,000,000	180,000,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			27,000,000,000.00	270,000	180,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	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
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	3,000,000.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			5,000,000,000,000.00	50,000,000	50,000,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000		10,010,000,000.00		1,000,000	1,000,000.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	147,600,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,004,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	3,009,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	3,505,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000		2,000,000,000,000.00		20,000,000	5,000,000.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,179,900,000,000.00		11,799,000	11,809,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		130,000,000,000.00		1,300,000	6,002,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			434,500,000,000.00	4,345,000	9,008,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	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		294,100,000,000.00		2,941,000	2,947,000.00
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		50,000,000,000.00		500,000	4,900,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			36,600,000,000.00	366,000	3,692,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
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			6.42000	6.38500		160,643,799,448,560.00	25,022,398,668	17,941,441,668.00	
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			8.07000	8.05000		48,698,707,650,480.00	6,034,536,264	9,492,843,264.00	
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			218.98896	218.97120		21,625,159,800,000.00	98,750,000	583,430,000.00	
R197	On	07/12/2023	Spot Bond			2.10000	2.14000		798,205,800,000.00	380,098,000	636,083,500.00	
R201	On	21/12/2014	Spot Bond			5.99000	5.96500		3,112,954,576,840.00	519,691,916	2,678,998,946.00	
R202	On	07/12/2033	Spot Bond			2.30000	2.33000		1,249,826,670,000.00	543,402,900	1,100,498,600.00	
R203	On	15/09/2017	Spot Bond			7.09000	7.05000		19,320,347,785,280.00	2,725,013,792	6,297,567,792.00	
R204	On	21/12/2018	Spot Bond			7.38000	7.34500		19,411,582,369,320.00	2,630,295,714	6,198,725,738.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			5.89000	5.85500			11,987,671,174,960.00	2,035,258,264	4,027,885,264.00
R207	On	15/01/2020	Spot Bond			7.61500	7.58000			76,707,125,111,870.00	10,073,161,538	11,505,951,475.00
R208	On	31/03/2021	Spot Bond			7.67500	7.63500			34,554,874,173,800.00	4,502,263,736	7,970,057,602.00
R209	On	31/03/2036	Spot Bond			8.53000	8.50000			48,644,199,160,420.00	5,702,719,714	9,357,712,580.00
R210	On	31/03/2028	Spot Bond			2.31000	2.36000			2,406,391,218,000.00	1,041,727,800	1,357,000,000.00
R211	On	31/01/2017	Spot Bond			0.90000	0.91000			217,800,000,000.00	242,000,000	367,175,000.00
R212	On	31/01/2022	Spot Bond			2.04000	2.07000			694,479,240,000.00	340,431,000	657,991,000.00
R213	On	28/02/2031	Spot Bond			8.49000	8.47000			21,381,235,645,860.00	2,518,402,314	2,164,130,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			6,403,312,500,000.00	985,125,000	2,777,880,000.00
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	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	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	14/02/2012	Spot Bond			5.87500	5.87500			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
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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	32,800,000.00
SBK13	On	24/11/2016	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
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	6,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			26,800,000,000.00	268,000	2,138,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			5,600,000,000.00	56,000	6,528,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	5,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			986,000,000,000.00	9,860,000	16,873,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	1,660,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	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
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	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	8,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	198,000.00
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	0.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	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
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	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
SYN872On 13/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN879On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN884On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN885On 22/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886On 03/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887On 17/02/2012 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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN890	On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN892	On	05/03/2012	Spot Bond			100.00000	100.00000			90,400,000,000,000.00	904,000,000	452,000,000.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	1,000.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	1,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	500,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			2,600,000,000.00	26,000	13,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	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
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	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	3,004,000.00
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			870,800,000,000.00	8,708,000	1,028,588,530.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			12,933,300,000,000.00	129,333,000	320,789,780.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	559,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	126,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			1,381,900,000,000.00	13,819,000	24,833,000.00
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	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR04	On	19/04/2014	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
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD004	On	28/02/2012	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			1,176,200,000.00	11,762,000	79,915,000.00
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			281,000,000,000.00	2,810,000	35,810,000.00
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			3,070,000,000,000.00	30,700,000	42,700,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							919,974,602,375,390.00	70,850,755,585	94,126,788,446.00
Grand Total:							919,974,934,386,792.00	70,850,804,701	94,127,919,627.00