

Daily MTM Report

Daily summary for: 16/03/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/03/2012 Foreign Exchange Future			7.57210	7.62890		14.06	339,502,675.60	44,836	92,650.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		593.00000	536,000	24.02	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		0.00000	0,000	24.02	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		543.00000	486,000	24.05	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		0.00000	0,000	24.05	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		643.00000	586,000	24.00	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		0.00000	0,000	24.00	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		629.00000	572,000	24.01	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		0.00000	0,000	24.01	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		479.00000	422,000	24.07	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		0.00000	0,000	24.07	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		380.00000	323,000	21.57	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		1.00000	1,000	21.57	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		829.00000	772,000	23.91	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		0.00000	0,000	23.91	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		429.00000	372,000	22.82	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		0.00000	0,000	22.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		879.00000	822,000	23.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		0.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		97.00000	51,000	14.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		18.00000	29,000	14.06	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		2.00000	0,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		323.00000	378,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		232.00000	176,000	17.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		3.00000	4,000	17.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		0.00000	0,000	32.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		671.00000	728,000	32.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		929.00000	872,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		0.00000	0,000	23.92	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		0.00000	0,000	32.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		721.00000	778,000	32.93	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		779.00000	722,000	23.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		0.00000	0,000	23.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		1.00000	0,000	23.85	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		372.00000	428,000	23.85	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		529.00000	472,000	24.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		0.00000	0,000	24.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		979.00000	922,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		0.00000	0,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		185.00000	130,000	16.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		6.00000	8,000	16.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		0.00000	0,000	29.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		571.00000	628,000	29.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		5.00000	1,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		226.00000	279,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		579.00000	522,000	24.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		0.00000	0,000	24.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,029.00000	972,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	0,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		8.00000	2,000	19.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		179.00000	230,000	19.30	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		1.00000	0,000	25.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		422.00000	478,000	25.27	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		3.00000	1,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		274.00000	329,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		0.00000	0,000	28.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		521.00000	578,000	28.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		281.00000	224,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		2.00000	2,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		330.00000	273,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	1,000	20.32	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		729.00000	672,000	23.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		0.00000	0,000	23.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		23.00000	9,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		94.00000	137,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		0.00000	0,000	26.69	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		471.00000	528,000	26.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		139.00000	87,000	15.31	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		10.00000	15,000	15.31	0.00	0	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,229.00000	1,172,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,479.00000	1,422,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		60.00000	29,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		31.00000	57,000	15.11	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		0.00000	0,000	30.94	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		621.00000	678,000	30.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,429.00000	1,372,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		679.00000	622,000	23.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	23.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		13.00000	5,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		134.00000	183,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		0.00000	0,000	33.52	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		771.00000	828,000	33.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,179.00000	1,122,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	0,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		37.00000	16,000	16.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		58.00000	94,000	16.16	0.00	0	1,066.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,079.00000	1,022,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	0,000	23.92	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	6.50	Call		1,129.00000	1,072,000	23.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	0,000	23.92	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,279.00000	1,222,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,529.00000	1,472,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		0.00000	0,000	34.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		821.00000	878,000	34.10	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		0.00000	0,000	34.68	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		871.00000	928,000	34.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		0.00000	0,000	38.19	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,171.00000	1,228,000	38.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,371.00000	1,428,000	40.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	0,000	40.52	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		0.00000	0,000	35.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		971.00000	1,028,000	35.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		0.00000	0,000	36.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,021.00000	1,078,000	36.43	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,121.00000	1,178,000	37.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		0.00000	0,000	37.60	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,071.00000	1,128,000	37.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		0.00000	0,000	37.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,621.00000	1,678,000	43.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	43.51	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,871.00000	1,928,000	46.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		0.00000	0,000	46.51	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,571.00000	1,628,000	42.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	42.91	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.66970	7.72580		15.63	342,429,095.90	44,647	204,017.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		538.00000	491,000	14.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		62.00000	71,000	14.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		498.00000	455,000	14.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		72.00000	85,000	14.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		579.00000	530,000	14.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		53.00000	60,000	14.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		136.00000	122,000	18.00	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		510.00000	552,000	18.00	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		12.00000	14,000	15.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		988.00000	934,000	15.85	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		77.00000	69,000	20.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		851.00000	899,000	20.26	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		63.00000	57,000	21.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		987.00000	1,037,000	21.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		56.00000	50,000	21.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,080.00000	1,130,000	21.65	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		752.00000	700,000	14.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		26.00000	30,000	14.93	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		364.00000	328,000	15.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		138.00000	158,000	15.24	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		159.00000	142,000	17.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		433.00000	472,000	17.45	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		117.00000	105,000	18.56	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		591.00000	635,000	18.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		238.00000	214,000	16.15	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		262.00000	294,000	16.15	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,174.00000	1,225,000	22.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		50.00000	45,000	22.20	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		258.00000	232,000	15.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		232.00000	262,000	15.89	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,557.00000	1,610,000	24.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		33.00000	30,000	24.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		88.00000	79,000	19.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		762.00000	809,000	19.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		708.00000	656,000	14.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		32.00000	36,000	14.86	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		206.00000	232,000	15.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		282.00000	252,000	15.63	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.77260	7.82900		16.46	6,684,436.00	860	8,072.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		731.00000	685,000	15.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		102.00000	112,000	15.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		693.00000	648,000	15.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		114.00000	125,000	15.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		770.00000	723,000	15.09	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		91.00000	100,000	15.09	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		127.00000	140,000	15.09	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		656.00000	613,000	15.09	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,387.00000	1,435,000	21.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		116.00000	108,000	21.97	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		344.00000	319,000	17.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		415.00000	446,000	17.07	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		176.00000	163,000	19.98	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		947.00000	990,000	19.98	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,479.00000	1,527,000	22.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		108.00000	100,000	22.37	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,119.00000	1,164,000	20.78	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		148.00000	137,000	20.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		425.00000	395,000	16.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		296.00000	322,000	16.29	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		781.00000	822,000	19.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		210.00000	195,000	19.15	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		280.00000	260,000	17.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		551.00000	587,000	17.89	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.87320	7.92960		16.73	0.00	0	10,035.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		556.00000	526,000	16.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		326.00000	353,000	16.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		533.00000	505,000	16.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		353.00000	382,000	16.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		579.00000	549,000	16.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		299.00000	326,000	16.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		505.00000	538,000	17.25	0.00	0	540.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		435.00000	411,000	17.25	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,366.00000	1,413,000	21.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		196.00000	186,000	21.04	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			7.98610	8.04260		17.45	0.00	0	31.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		600.00000	574,000	17.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		507.00000	538,000	17.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		581.00000	555,000	17.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		538.00000	569,000	17.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		619.00000	592,000	17.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		476.00000	506,000	17.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,359.00000	1,402,000	20.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		302.00000	288,000	20.86	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		545.00000	520,000	17.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		602.00000	634,000	17.90	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.16710	8.22020		18.69	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		585.00000	568,000	20.37	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,343.00000	1,379,000	20.37	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		573.00000	557,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,381.00000	1,418,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		597.00000	579,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,305.00000	1,340,000	20.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.82230	8.87680		19.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,292.00000	1,266,000	19.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		915.00000	944,000	19.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,272.00000	1,247,000	19.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		945.00000	975,000	19.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,312.00000	1,286,000	19.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		885.00000	914,000	19.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		610.00000	638,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,487.00000	1,460,000	17.98	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.89640	9.95090		20.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,872.00000	1,844,000	20.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,121.00000	1,148,000	20.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,852.00000	1,824,000	20.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,151.00000	1,178,000	20.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,894.00000	1,865,000	20.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,093.00000	1,119,000	20.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.57210	7.62890		14.06	0.00	0	162.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			9,707.00000	5,051,000	14.06	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			1,817.00000	2,841,000	14.06	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			6,007.00000	2,899,000	15.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			3,117.00000	5,689,000	15.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			13,938.00000	8,733,000	15.31	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			1,048.00000	1,523,000	15.31	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			57,135.00000	62,799,000	29.52	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			25.00000	9,000	29.52	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.66970	7.72580		15.63	0.00	0	947.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			9,425.00000	8,471,000	19.42	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			71,845.00000	76,501,000	19.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		8,792.00000	7,908,000	19.70	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		76,212.00000	80,938,000	19.70	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		10,116.00000	9,086,000	19.13	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		67,536.00000	72,116,000	19.13	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.77260	7.82900		16.46	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		44,825.00000	41,737,000	16.12	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		26,965.00000	29,517,000	16.12	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		42,470.00000	39,509,000	16.29	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		29,610.00000	32,289,000	16.29	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		47,304.00000	44,087,000	15.95	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		24,444.00000	26,867,000	15.95	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			11.99890	11.95370		12.68	124,728,565.50	10,395	50,355.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		507.00000	550,000	23.05	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		3.00000	1,000	23.05	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		458.00000	500,000	22.11	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		4.00000	1,000	22.11	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		557.00000	600,000	23.99	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		3.00000	1,000	23.99	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		409.00000	451,000	21.16	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put		5.00000	2,000	21.16	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Call		96.00000	124,000	14.57	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Put		42.00000	25,000	14.57	0.00	0	6,000.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Call		954.00000	999,000	21.56	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Put		0.00000	0,000	21.56	0.00	0	768.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		176.00000	211,000	16.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		22.00000	12,000	16.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		8.00000	7,000	18.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		354.00000	308,000	18.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		606.00000	649,000	23.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		2.00000	0,000	23.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,054.00000	1,099,000	20.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		0.00000	0,000	20.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		266.00000	304,000	18.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		12.00000	5,000	18.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		854.00000	899,000	22.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		0.00000	0,000	22.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		46.00000	54,000	12.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		92.00000	55,000	12.68	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		63.00000	87,000	13.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		59.00000	38,000	13.63	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		3.00000	2,000	23.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		599.00000	553,000	23.71	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		897.00000	851,000	26.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		1.00000	0,000	26.94	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,596.00000	1,551,000	32.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		0.00000	0,000	32.28	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.14620	12.09840		13.51	34,495,208.00	2,840	10,478.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		460.00000	488,000	13.11	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		212.00000	192,000	13.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		431.00000	459,000	13.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		233.00000	213,000	13.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		489.00000	519,000	13.05	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		191.00000	173,000	13.05	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,045.00000	1,088,000	14.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		47.00000	42,000	14.16	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		601.00000	567,000	14.53	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		199.00000	213,000	14.53	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.30040	12.25140		14.66	1,230,040.00	100	1,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		207.00000	218,000	17.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,406.00000	1,368,000	17.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		200.00000	211,000	17.48	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,449.00000	1,411,000	17.48	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		214.00000	226,000	17.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,363.00000	1,326,000	17.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,035.00000	1,073,000	13.29	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		134.00000	123,000	13.29	0.00	0	6,000.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09080	0.09160		16.05	313,260.00	3,450	402.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		171.00000	102,000	16.05	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		11.00000	22,000	16.05	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		0.00000	0,000	31.11	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		840.00000	920,000	31.11	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,160.00000	1,080,000	30.38	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	30.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09210	0.09280		16.70	307,706.10	3,341	3,351.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		47.00000	40,000	22.22	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,567.00000	1,630,000	22.22	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		15.00000	12,000	24.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,535.00000	2,602,000	24.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		168.00000	147,000	19.20	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		688.00000	737,000	19.20	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09340	0.09410		17.92	621,857.20	6,658	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		550.00000	514,000	18.65	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		440.00000	474,000	18.65	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		246.00000	228,000	21.09	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		1,136.00000	1,188,000	21.09	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,207.00000	1,146,000	17.82	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		97.00000	106,000	17.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.97650	9.97280		11.15	153,767,794.50	15,413	18,476.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		14.00000	11,000	13.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		141.00000	135,000	13.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		9.00000	6,000	14.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		186.00000	180,000	14.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		23.00000	19,000	12.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		100.00000	93,000	12.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		923.00000	927,000	20.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		0.00000	1,000	20.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		4.00000	2,000	16.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		281.00000	276,000	16.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		181.00000	181,000	14.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		8.00000	5,000	14.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		973.00000	977,000	20.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		0.00000	1,000	20.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		94.00000	92,000	12.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		21.00000	16,000	12.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		0.00000	0,000	21.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		627.00000	624,000	21.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		0.00000	0,000	22.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		777.00000	774,000	22.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		2.00000	1,000	17.58	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		329.00000	325,000	17.58	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		0.00000	0,000	25.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,127.00000	1,124,000	25.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		0.00000	0,000	29.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,527.00000	1,524,000	29.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		0.00000	0,000	23.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		927.00000	924,000	23.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	0,000	31.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,777.00000	1,774,000	31.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		0.00000	0,000	23.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		977.00000	974,000	23.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		424.00000	427,000	19.42	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		1.00000	1,000	19.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		0.00000	0,000	27.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,327.00000	1,324,000	27.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		0.00000	0,000	22.87	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		827.00000	824,000	22.87	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		1,027.00000	1,024,000	24.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		0.00000	0,000	24.45	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,627.00000	1,624,000	30.29	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		0.00000	0,000	30.29	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		37.00000	33,000	12.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		64.00000	57,000	12.06	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		58.00000	55,000	11.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		35.00000	29,000	11.15	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.10990	10.10410		12.61	255,285,084.90	25,251	45,759.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		157.00000	161,000	13.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		453.00000	451,000	13.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		144.00000	148,000	13.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		490.00000	488,000	13.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		170.00000	174,000	13.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		416.00000	414,000	13.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		382.00000	379,000	13.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		186.00000	189,000	13.27	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		431.00000	434,000	12.38	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		127.00000	124,000	12.38	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		576.00000	579,000	12.23	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		72.00000	69,000	12.23	0.00	0	1,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		702.00000	705,000	12.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		48.00000	45,000	12.46	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		399.00000	402,000	12.42	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		145.00000	142,000	12.42	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		230.00000	228,000	12.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		284.00000	288,000	12.57	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		567.00000	565,000	14.09	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		121.00000	125,000	14.09	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.25170	10.24520		13.68	5,894,727.50	575	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		248.00000	249,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		728.00000	723,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		232.00000	234,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		762.00000	758,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		264.00000	265,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		694.00000	689,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		892.00000	897,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		97.00000	95,000	13.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.64540	10.64500		14.04	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		529.00000	535,000	15.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,377.00000	1,383,000	15.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		518.00000	523,000	15.46	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,416.00000	1,421,000	15.46	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		541.00000	547,000	15.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,339.00000	1,345,000	15.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	03/05/2012	Index Future			420.58900	420.16700			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			426.72200	426.30100			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			382.84100	382.45600			0.00	0	897.00
ALBI	On	02/08/2012	Index Future			388.42300	388.04000			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.60220	7.65800		15.11	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		40.00000	32,000	18.83	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		482.00000	530,000	18.83	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		35.00000	28,000	19.26	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		527.00000	576,000	19.26	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		45.00000	37,000	18.41	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		437.00000	485,000	18.41	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.57900	7.63470		14.79	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		24.00000	16,000	18.55	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		289.00000	337,000	18.55	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		18.00000	12,000	19.09	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Put		333.00000	383,000	19.09	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Call		31.00000	20,000	18.02	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Put		246.00000	291,000	18.02	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.01280	8.01880		10.84	312,499.20	39	9,731.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		769.00000	763,000	19.95	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	0,000	19.95	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		719.00000	713,000	20.12	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	0,000	20.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		819.00000	813,000	19.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	0,000	19.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		619.00000	613,000	20.45	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		0.00000	0,000	20.45	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,069.00000	1,063,000	24.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	24.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		271.00000	264,000	17.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		2.00000	1,000	17.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		569.00000	563,000	20.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		0.00000	0,000	20.62	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,019.00000	1,013,000	23.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	23.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,819.00000	1,813,000	30.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	30.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		127.00000	119,000	13.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		8.00000	6,000	13.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.03450	8.04000		11.74	1,357,830.50	169	17,425.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		444.00000	439,000	11.77	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		54.00000	55,000	11.77	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		405.00000	400,000	11.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		65.00000	66,000	11.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		485.00000	480,000	11.86	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		45.00000	46,000	11.86	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.06160	8.06700		12.46	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		224.00000	221,000	12.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		393.00000	396,000	12.96	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		207.00000	205,000	13.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		426.00000	430,000	13.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		241.00000	238,000	12.83	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		360.00000	363,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.12320	9.12810		14.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,099.00000	2,093,000	14.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		271.00000	270,000	14.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,060.00000	2,054,000	14.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		282.00000	281,000	14.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,142.00000	2,135,000	14.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		264.00000	262,000	14.46	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.63650	7.68030		10.00	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		136.00000	91,000	11.15	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		6.00000	5,000	11.15	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		92.00000	50,000	10.00	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		12.00000	14,000	10.00	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		183.00000	138,000	12.30	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		3.00000	2,000	12.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.72030	7.76280		11.84	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		80.00000	69,000	13.74	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		467.00000	499,000	13.74	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		72.00000	62,000	13.95	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		509.00000	542,000	13.95	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		90.00000	78,000	13.52	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		427.00000	458,000	13.52	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.80630	7.85000		13.07	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		380.00000	347,000	13.42	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		239.00000	249,000	13.42	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		338.00000	300,000	12.48	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		247.00000	252,000	12.48	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		423.00000	395,000	14.36	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		232.00000	247,000	14.36	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.01010	0.01520			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.21240	0.19350			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.00820	0.01600			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.03090	0.04490			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.06800	0.08570			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.10040	0.10040			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.10290	0.10270			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.08230	0.08250			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.04120	0.04130			0.00	0	16,000.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.26880	8.25970		12.87	454,784.00	55	28,416.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Call		2.00000	1,000	20.54	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		342.00000	332,000	20.54	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		1.00000	1,000	21.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		391.00000	382,000	21.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		3.00000	2,000	19.45	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		293.00000	283,000	19.45	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.38330	8.37240		15.33	326,948.70	39	30.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		79.00000	82,000	18.16	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		807.00000	799,000	18.16	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		73.00000	76,000	18.36	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		851.00000	843,000	18.36	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		86.00000	89,000	17.97	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		764.00000	756,000	17.97	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future				8.50560	8.49510		15.93	212,640.00	25	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Call		301.00000	304,000	16.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Put		556.00000	548,000	16.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Call		286.00000	289,000	17.10	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Put		591.00000	583,000	17.10	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Call		316.00000	320,000	16.77	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		521.00000	514,000	16.77	0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI			383.80300	383.44200			0.00	0	193.00
GOVI	On	03/05/2012	GOVI	382.00	Call		14,420.00000	18,030,000		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		14,320.00000	17,930,000		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		14,520.00000	18,130,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			389.39900	389.03900			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		9,610.00000	6,010,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		9,710.00000	6,110,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		9,510.00000	5,910,000		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			171.11600	171.27400			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.61100	173.77400			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			464.62200	464.62200			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			471.26700	471.26700			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	2,390.00
JIBAR FOn		18/04/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR FOn		16/05/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	0.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			5.67000	5.66000			0.00	0	2,890.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.69000	5.69000			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.72000	5.72000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.78000	5.76000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			6.01000	5.96000			0.00	100	840.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.25000	6.18000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.48000	6.41000			0.00	0	1,250.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.72000	6.65000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.94000	6.87000			0.00	0	2,000.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future			6.23670	6.23390		13.61	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Call		18.00000	17,000	15.57	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Put		68.00000	64,000	15.57	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Call		16.00000	14,000	15.81	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Put		76.00000	71,000	15.81	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.27	Call		21.00000	19,000	15.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		61.00000	56,000	15.34	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.29240	6.28660		10.48	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		129.00000	130,000	10.48	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		142.00000	138,000	10.48	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		109.00000	110,000	10.72	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		172.00000	168,000	10.72	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		155.00000	157,000	10.60	0.00	0	0.00	
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		118.00000	115,000	10.60	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.33730	6.33100		12.85	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		280.00000	281,000	12.91	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		192.00000	187,000	12.91	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		253.00000	253,000	12.86	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		215.00000	209,000	12.86	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		309.00000	310,000	12.97	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		171.00000	166,000	12.97	0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.88000	6.89200		3.17	0.00	0	11,534.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,382.00000	4,422,000	3.44	0.00	0	0.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.25	Put		1.00000	1,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,539.00000	4,579,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	1,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,225.00000	4,264,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1.00000	1,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		2,180.00000	2,141,000	3.07	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		35.00000	36,000	3.07	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		132.00000	135,000	3.12	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,436.00000	1,399,000	3.12	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		360.00000	369,000	3.17	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		830.00000	800,000	3.17	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.97100	6.98400		3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,280.00000	3,311,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		227.00000	219,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,406.00000	3,438,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		206.00000	198,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,155.00000	3,186,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		250.00000	242,000	3.90	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.04400	7.05900		3.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,271.00000	1,289,000	3.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,437.00000	1,413,000	3.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,343.00000	1,361,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,368.00000	1,344,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,201.00000	1,218,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,508.00000	1,483,000	3.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	07/02/2013	Bond Future			7.11600	7.12800		3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		993.00000	1,003,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,959.00000	1,938,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,045.00000	1,056,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,882.00000	1,863,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		941.00000	951,000	3.10	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		2,035.00000	2,015,000	3.10	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.44500	8.46700		11.66	0.00	0	29,388.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,345.00000	5,500,000	12.35	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		541.00000	491,000	12.35	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,708.00000	5,868,000	12.40	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		468.00000	423,000	12.40	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		4,990.00000	5,140,000	12.30	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		624.00000	570,000	12.30	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,834.00000	5,648,000	11.44	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		391.00000	410,000	11.44	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,573.00000	3,416,000	11.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,054.00000	1,102,000	11.63	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		2,254.00000	2,343,000	11.89	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,948.00000	1,832,000	11.89	0.00	0	750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.85	Call		4,305.00000	4,442,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		824.00000	756,000	12.21	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.52500	8.54800		15.19	0.00	0	430.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,405.00000	5,512,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,585.00000	3,482,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,664.00000	5,775,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,400.00000	3,301,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,151.00000	5,255,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,778.00000	3,672,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,935.00000	5,799,000	15.07	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,173.00000	3,247,000	15.07	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		4,952.00000	5,053,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,938.00000	3,829,000	15.34	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,932.00000	9,760,000	14.78	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,419.00000	1,457,000	14.78	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		9,163.00000	8,996,000	14.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,652.00000	1,695,000	14.83	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		5,456.00000	5,564,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,547.00000	3,445,000	15.44	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.59600	8.62000		14.73	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,210.00000	6,318,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,055.00000	4,948,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,451.00000	6,562,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,857.00000	4,753,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		5,973.00000	6,078,000	14.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.70	Put		5,261.00000	5,151,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.66900	8.69200		14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,737.00000	5,826,000	14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,440.00000	7,327,000	14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		5,949.00000	6,040,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,205.00000	7,094,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,536.00000	5,622,000	14.81	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,688.00000	7,572,000	14.81	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186/R:On	21/12/2026	Price Contribution			100.00000	100.00000				0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.59792	215.65469			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		655.00000	598,000		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		605.00000	548,000		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		705.00000	648,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			254.12368	253.91524			0.00	0	999.00
R197	On	03/05/2012	Bond Future	251.00	Call		2,915.00000	3,124,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		2,865.00000	3,074,000		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		2,965.00000	3,174,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.22300	6.23500		2.31	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,666.00000	3,696,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,785.00000	3,814,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1.00000	0,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,548.00000	3,578,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.26000	6.27200		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,785.00000	2,809,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		70.00000	67,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,885.00000	2,910,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		62.00000	60,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,686.00000	2,709,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		80.00000	76,000	2.97	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.25600	6.27000		2.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,135.00000	1,150,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		671.00000	658,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,196.00000	1,212,000	2.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future	6.55	Put		632.00000	620,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,075.00000	1,089,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		712.00000	698,000	2.57	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.21500	6.22600		2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		925.00000	934,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		882.00000	872,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		974.00000	983,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		843.00000	832,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		878.00000	886,000	2.25	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		924.00000	913,000	2.25	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.10642	189.71695			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		283.00000	894,000		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		333.00000	944,000		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		233.00000	844,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.44700	7.45400		5.54	0.00	0	3,524.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,570.00000	5,601,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		5.00000	4,000	6.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Call		5,776.00000	5,807,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		3.00000	3,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,364.00000	5,394,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		6.00000	5,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,229.00000	2,198,000	5.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		188.00000	188,000	5.46	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,697.00000	1,667,000	5.51	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		336.00000	337,000	5.51	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		853.00000	860,000	5.64	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		871.00000	847,000	5.64	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		1,843.00000	1,860,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		320.00000	306,000	5.79	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.53700	7.54400		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,479.00000	4,499,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		513.00000	503,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,641.00000	4,661,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		472.00000	463,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,319.00000	4,338,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		555.00000	545,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.61600	7.62400		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,479.00000	2,492,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,969.00000	1,950,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,593.00000	2,607,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,882.00000	1,863,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,369.00000	2,381,000	6.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.70	Put		2,061.00000	2,041,000	6.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.69900	7.70500		6.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		760.00000	762,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,534.00000	5,513,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		806.00000	808,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,376.00000	5,355,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		718.00000	720,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,696.00000	5,675,000	5.97	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.74800	7.75500		6.76	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		4,999.00000	5,032,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		38.00000	35,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,232.00000	5,266,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		30.00000	28,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,767.00000	4,799,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		48.00000	44,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		4,044.00000	4,007,000	6.57	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		66.00000	65,000	6.57	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,041.00000	1,048,000	6.91	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		1,067.00000	1,038,000	6.91	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.84000	7.84800		8.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,181.00000	4,203,000	9.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		1,008.00000	990,000	9.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.55	Call		4,356.00000	4,378,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		944.00000	927,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,009.00000	4,030,000	9.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,075.00000	1,056,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.92100	7.92800		8.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		2,919.00000	2,931,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,575.00000	2,553,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,049.00000	3,062,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,467.00000	2,446,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,792.00000	2,804,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,687.00000	2,665,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future			8.00200	8.00800		8.13	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,141.00000	3,150,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		3,178.00000	3,159,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,262.00000	3,272,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		3,069.00000	3,051,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,022.00000	3,031,000	8.23	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,289.00000	3,271,000	8.23	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.06800	6.08600		1.44	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,238.00000	2,267,000	1.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,316.00000	2,345,000	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		2,160.00000	2,189,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.10100	6.12000		1.65	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,580.00000	1,603,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		43.00000	40,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,642.00000	1,665,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		37.00000	34,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,519.00000	1,542,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		49.00000	46,000	1.77	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.05200	6.07600		1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		413.00000	425,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		500.00000	485,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		442.00000	454,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		472.00000	456,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		386.00000	398,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		531.00000	515,000	1.38	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.90600	5.92600		1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		462.00000	471,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		396.00000	387,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		488.00000	497,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		377.00000	368,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		438.00000	446,000	1.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	5.95	Put		417.00000	407,000	1.11	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.95200	7.96400		7.99	0.00	0	26,236.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,337.00000	4,394,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		114.00000	105,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,578.00000	4,636,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		95.00000	87,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,098.00000	4,153,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		137.00000	126,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		3,127.00000	3,065,000	7.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		234.00000	238,000	7.85	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,235.00000	2,176,000	7.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		480.00000	488,000	7.94	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,271.00000	1,294,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,072.00000	1,029,000	8.15	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,323.00000	2,362,000	8.35	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		489.00000	461,000	8.35	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			8.04300	8.05600		10.20	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,711.00000	4,755,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,079.00000	1,053,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,900.00000	4,945,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,013.00000	988,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,526.00000	4,568,000	10.65	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,150.00000	1,122,000	10.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future			8.12000	8.13300		9.76	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,366.00000	3,396,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,759.00000	2,721,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,509.00000	3,541,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,644.00000	2,609,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,225.00000	3,255,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,877.00000	2,839,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.20000	8.21200		9.68	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,645.00000	3,672,000	9.82	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,454.00000	3,420,000	9.82	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,779.00000	3,806,000	9.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,337.00000	3,303,000	9.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,513.00000	3,539,000	9.79	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,574.00000	3,539,000	9.79	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.99600	8.01800		9.18	92,864,850.00	1,000	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,679.00000	5,802,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		58.00000	50,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		5,942.00000	6,066,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		47.00000	39,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,417.00000	5,538,000	9.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	8.95	Put		71.00000	61,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,408.00000	3,290,000	9.05	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		257.00000	270,000	9.05	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,440.00000	2,335,000	9.15	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		521.00000	547,000	9.15	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,371.00000	1,429,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,181.00000	1,108,000	9.41	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,495.00000	2,581,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		544.00000	499,000	9.64	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.07700	8.10000		11.37	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		4,943.00000	5,031,000	11.92	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,263.00000	1,217,000	11.92	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,143.00000	5,233,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,188.00000	1,144,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,747.00000	4,833,000	11.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,343.00000	1,296,000	11.88	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.14900	8.17300		11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,573.00000	3,640,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,138.00000	3,069,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,726.00000	3,794,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,010.00000	2,942,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,425.00000	3,489,000	11.46	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,272.00000	3,200,000	11.46	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.22200	8.24500		10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,242.00000	3,296,000	10.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2013	Bond Future	8.00	Put		4,606.00000	4,533,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,374.00000	3,429,000	10.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,458.00000	4,386,000	10.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,119.00000	3,171,000	10.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,765.00000	4,690,000	10.85	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.87400	8.90600		16.68	0.00	0	2,933.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,227.00000	2,354,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,504.00000	1,383,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,448.00000	2,583,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,345.00000	1,232,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,015.00000	2,134,000	16.94	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,675.00000	1,546,000	16.94	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.94400	8.97700		20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,082.00000	5,222,000	21.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,041.00000	2,928,000	21.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,297.00000	5,442,000	21.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,892.00000	2,784,000	21.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		4,869.00000	5,007,000	21.54	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,195.00000	3,080,000	21.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2012	Bond Future			9.00700	9.04100		21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,841.00000	4,967,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,152.00000	5,020,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,029.00000	5,157,000	21.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,961.00000	4,831,000	21.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,663.00000	4,785,000	21.32	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,356.00000	5,220,000	21.32	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.07300	9.10700		20.76	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,520.00000	5,644,000	20.76	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,325.00000	6,195,000	20.76	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,703.00000	5,829,000	20.81	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,130.00000	6,002,000	20.81	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,346.00000	5,467,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,533.00000	6,399,000	20.73	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R:	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			140.41831	140.52144			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,521.00000	1,418,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future	139.05	Call		1,471.00000	1,368,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		1,571.00000	1,468,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.55333	118.57166			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		372.00000	353,000		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		322.00000	303,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		422.00000	403,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			115.94304	116.15303			0.00	0	2,752.00
R212	On	03/05/2012	Bond Future	115.30	Call		853.00000	643,000		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		803.00000	593,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		903.00000	693,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.78500	8.81200		14.87	91,566,540.00	1,077	3,723.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,033.00000	4,187,000	15.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.25	Put		649.00000	588,000	15.44	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,324.00000	4,484,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		567.00000	512,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,748.00000	3,896,000	15.38	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		740.00000	673,000	15.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.85800	8.88600		18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,563.00000	5,689,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,777.00000	2,682,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,794.00000	5,924,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,636.00000	2,546,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,335.00000	5,458,000	19.16	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,923.00000	2,826,000	19.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.92600	8.95500		18.94	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,266.00000	5,378,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,919.00000	4,805,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,465.00000	5,579,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,734.00000	4,623,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,069.00000	5,178,000	19.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,108.00000	4,992,000	19.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.99800	9.02700		18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,828.00000	5,937,000	18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,034.00000	5,922,000	18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,021.00000	6,132,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,846.00000	5,735,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,645.00000	5,752,000	18.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/02/2013	Bond Future	8.95	Put		6,236.00000	6,121,000	18.33	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	03/05/2012	Bond Future			8.91700	8.93900			0.00	0	1,500.00
R214	On	03/05/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.80	Put		1,139.00000	960,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.81	Put		1,056.00000	877,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	03/05/2012	Bond Future	8.79	Put		1,222.00000	1,043,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			8.98400	9.00700			0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.80	Put		1,684.00000	1,500,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.81	Put		1,601.00000	1,417,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Call		0.00000	0,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future	8.79	Put		1,767.00000	1,583,000		0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.19760	1.20530		15.49	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		110.00000	56,000	15.49	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		57.00000	80,000	15.49	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		6.00000	2,000	22.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		453.00000	526,000	22.67	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		556.00000	478,000	21.86	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		3.00000	2,000	21.86	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.21170	1.21970		15.56	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		815.00000	750,000	15.09	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		118.00000	133,000	15.09	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		488.00000	441,000	15.56	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		291.00000	324,000	15.56	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,234.00000	1,160,000	15.04	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		37.00000	43,000	15.04	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.22800	1.23570		17.11	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		702.00000	657,000	16.39	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		453.00000	485,000	16.39	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		497.00000	462,000	17.33	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		748.00000	790,000	17.33	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		994.00000	936,000	15.77	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		245.00000	264,000	15.77	0.00	0	0.00

Total for Derivatives :									1,452,356,543.60	160,870	1 441 932.00
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i-Bonds			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4A	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
AA04	On	22/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA05	On	22/03/2019	Spot Bond			5.00000	5.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	15,050,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,750,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			24,000,000,000.00	240,000	185,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	70,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000		7,300,000,000,000.00		73,000,000	60,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000		18,300,000,000,000.00		183,000,000	184,500,000.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		452,000,000,000.00		4,520,000	1,520,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000		3,160,000,000,000.00		31,600,000	14,200,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			5,000,000,000.00	50,000	355,000.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500				0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			2,002,000,000,000.00	20,020,000	37,020,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	7,520,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	7,920,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	6,250,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			11,600,000,000,000.00	116,000,000	113,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			9,500,000,000.00	95,000	95,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	80,000.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL157	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL160	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	2,000,000.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	600,000.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	380,000.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	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
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB03On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB04On	31/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD6L	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
BCP55L	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP56L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP57L	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311B	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000		104,400,000,000,000.00	1,044,000,000	1,044,000,000	1,044,000,000.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000		66,800,000,000,000.00	668,000,000	668,000,000	668,000,000.00
BG42A	On	15/03/2017	Spot Bond			100.00000	100.00000		104,000,000,000,000.00	1,040,000,000	1,040,000,000	1,040,000,000.00
BG42A	On	15/03/2017	Spot Bond			8.00000	8.00000		5,800,000,000,000.00	725,000,000	725,000,000	725,000,000.00
BG42B	On	15/03/2017	Spot Bond			100.00000	100.00000		16,600,000,000,000.00	166,000,000	166,000,000	166,000,000.00
BG42C	On	15/06/2017	Spot Bond			100.00000	100.00000		17,700,000,000,000.00	177,000,000	177,000,000	177,000,000.00
BG42D	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000		2,000,000,000.00	20,000	20,000	3,520,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000		1,000,000,000,000.00	10,000,000	5,000,000.00	
BMWF0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	12,020,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
CGR10	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
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
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	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
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		4,000,000,000,000.00		40,000,000	10,000,000.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			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
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			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
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
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
CLN235On	19/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN236On	15/06/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN237On	14/02/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN238On	15/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN239On	20/03/2017	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
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000		3,905,200,000,000.00	39,052,000	19,526,000.00	
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	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
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	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
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			2,000,000,000.00	20,000	2,530,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	150,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000		50,000,000,000.00		500,000	19,500,000.00
DV22	On	07/02/2020			100.00000	100.00000		14,200,000,000.00		142,000	83,009,000.00
DV23	On	27/02/2023			100.00000	100.00000		47,800,000,000.00		478,000	132,799,000.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000		14,600,000,000.00		146,000	14,406,370.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000				0.00	0	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ172L	On	17/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ173L	On	29/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ174L	On	14/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000		1,000,000,000.00	10,000,000.00	10,000,000	1,000,000.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		4,800,000,000.00		48,000	46,754,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		1,258,000,000.00		136,000	289,699,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		1,240,000,000.00		124,000	19,140,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		1,915,400,000.00		244,000	30,000,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		1,860,000,000.00		248,000	255,789,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		2,000,000,000.00		20,000	5,020,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	32,400,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			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
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000		6,000,000,000,000.00		60,000,000	20,070,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	1,800,000.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000		3,500,000,000,000.00		35,000,000	35,000,000.00
FRC104	On	20/03/2014			100.00000	100.00000		3,000,000,000,000.00		30,000,000	30,000,000.00
FRC105	On	24/02/2017			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
FRC106	On	24/02/2017			100.00000	100.00000		0.00		0	0.00
FRC11	On	26/05/2013			100.00000	100.00000		0.00		0	0.00
FRC17	On	03/06/2014			100.00000	100.00000		0.00		0	0.00
FRC29	On	22/07/2014			100.00000	100.00000		0.00		0	0.00
FRC37	On	20/06/2015			100.00000	100.00000		0.00		0	0.00
FRC40	On	20/12/2015			100.00000	100.00000		0.00		0	0.00
FRC41	On	25/10/2013			100.00000	100.00000		0.00		0	0.00
FRC42	On	25/11/2012			6.90500	6.90500		0.00		0	0.00
FRC46	On	10/09/2017			100.00000	100.00000		0.00		0	0.00
FRC47	On	18/02/2013			100.00000	100.00000		0.00		0	0.00
FRC55	On	11/07/2013			100.00000	100.00000		0.00		0	0.00
FRC57	On	20/06/2014			100.00000	100.00000		0.00		0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000		2,001,000,000,000.00	20,010,000.00	20,010,000	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	40,000.00
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			164,000,000,000.00	1,640,000	1,640,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	13.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	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
GRD16On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16On 18/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD17On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
GRT03 On 15/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On 15/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On 25/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000		211,200,000,000.00		2,112,000	39,083,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	19,900,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			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
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	3,020,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012	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
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000		700,000,000.00	7,000,000.00	7,000,000	7,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			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
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000		64,000,000,000.00		640,000	640,000.00
ING138	On	22/03/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012	Spot Bond			100.00000	100.00000		31,125,000,000,000.00		311,250,000	311,250,000.00
ING146	On	18/06/2012	Spot Bond			100.00000	100.00000		15,625,000,000,000.00		156,250,000	156,250,000.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	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
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	20,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	390,000.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	2,290,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	7,500,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			1,569,000,000,000.00	15,690,000	7,845,000.00
IV04	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
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	1,000,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000		6,200,000,000,000.00		62,000,000	212,000,000.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000				0.00	0	5,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500				0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	05/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBF02	On	07/10/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBP01	On	30/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	82,200,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		2,000,000,000.00		20,000	16,020,000.00
MTN02	On	13/07/2014			100.00000	100.00000		2,000,000,000.00		20,000	2,520,000.00
MTN03	On	13/07/2015			100.00000	100.00000		0.00		0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000		2,000,000,000.00		20,000	4,020,000.00
MTN05	On	28/10/2013			100.00000	100.00000		0.00		0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000		0.00		0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000		0.00		0	0.00
N4A111	On	14/08/2020			100.00000	100.00000		0.00		0	0.00
N4A202	On	14/08/2020			100.00000	100.00000		0.00		0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			2,000,000,000.00	20,000	8,520,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	7,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			2,000,000,000.00	20,000	9,920,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK9B	On	23/03/2016			100.00000	100.00000				0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000				0.00	0	23,940,000.00
NCLN1	On	24/01/2013			100.00000	100.00000				0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000				0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000				0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000				0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000				0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000				0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000				0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000				0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000				0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000				0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000				0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
NCLN7	On	17/03/2014			100.00000	100.00000		3,300,000,000,000.00		33,000,000	33,000,000.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	500,000.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET43	On	13/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			2,000,000,000.00	20,000	5,020,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	7,800,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			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
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			6,000,000,000.00	60,000	96,560,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCB1	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012	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
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	15/09/2015	Spot Bond			6.82500	6.83500			200,176,181,539,425.00	29,329,843,449	21,602,277,363.00
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			8.40000	8.42000			87,161,415,600,000.00	10,376,359,000	10,063,834,160.00
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			214.07564	220.32130			0.00	0	501,000,000.00
R197	On	07/12/2023	Spot Bond			2.08000	2.09000			931,840,000,000.00	448,000,000	721,344,000.00
R201	On	21/12/2014	Spot Bond			6.19000	6.20000			9,902,687,720,000.00	1,599,788,000	3,802,547,931.00
R202	On	07/12/2033	Spot Bond			2.31000	2.29000			4,035,108,000,000.00	1,746,800,000	1,622,880,000.00
R203	On	15/09/2017	Spot Bond			7.39500	7.40000			31,461,051,360,000.00	4,254,368,000	6,700,068,552.00
R204	On	21/12/2018	Spot Bond			7.69500	7.70000			35,140,569,488,415.00	4,566,675,697	5,444,138,996.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.03000	6.04500			3,766,906,683,270.00	624,694,309	3,894,239,495.00
R207	On	15/01/2020	Spot Bond			7.90000	7.91000			34,276,943,440,000.00	4,338,853,600	8,914,873,900.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			7.95000	7.97000			25,242,978,767,250.00	3,175,217,455	9,024,556,946.00
R209	On	31/03/2036	Spot Bond			8.83500	8.86500			81,076,665,765,000.00	9,176,759,000	8,989,299,860.00
R210	On	31/03/2028	Spot Bond			2.30500	2.30000			2,515,769,200,000.00	1,091,440,000	1,101,625,037.00
R211	On	31/01/2017	Spot Bond			0.79000	0.79000			840,560,000,000.00	1,064,000,000	2,816,351,122.00
R212	On	31/01/2022	Spot Bond			2.08000	2.06000			970,694,400,000.00	466,680,000	1,279,392,896.00
R213	On	28/02/2031	Spot Bond			8.74500	8.77000			17,604,629,460,000.00	2,013,108,000	2,405,445,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			9,165,305,500,000.00	1,410,047,000	3,659,911,000.00
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
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0	On	16/03/2014			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005	On	31/03/2017	Spot Bond			100.00000	100.00000			10,000,000,000,000.00	100,000,000	50,000,000.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	2,520,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			74,750,000,000.00	13,000,000	3,030,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	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
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	700,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	4,200,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	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
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	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	20,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	10,500,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	1,340,000.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN867On	19/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN869On	19/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN870On	20/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN872On	13/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN873On	14/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN874On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN875On	16/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN876On	20/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN878On	21/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN880On	23/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN881On	23/02/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN882On	27/02/2013	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	17/02/2013	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
SYN88	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN897	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	21/05/2012			100.00000	100.00000		1,700,000,000,000.00	17,000,000	17,000,000	10,000,000.00
SYN90	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN90	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN90	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN905	On	20/04/2012			100.00000	100.00000			14,700,000,000,000.00	147,000,000	82,000,000.00
SYN906	On	18/06/2012			100.00000	100.00000			38,600,000,000,000.00	386,000,000	193,000,000.00
SYN907	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013			6.27000	6.27000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A10	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			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
THE8C1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D1	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A2On	18/01/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A3On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A4On	18/07/2039	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A5On	18/07/2039	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A6On	18/07/2039	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A7On	18/07/2039	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A8On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9A9On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9B1On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9B2On	18/07/2039	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9B3On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9C1On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9C2On	18/07/2039	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9C3On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9D1On	18/07/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9D2On	18/07/2039	Spot Bond	100.00000	100.00000			0.00	0	0.00
THE9D3On	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
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			2,000,000,000.00	20,000	3,020,000.00
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			302,000,000,000.00	3,020,000	1,020,020,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	272,570,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	40,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			6,000,000,000.00	60,000	22,853,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	880,000.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			6,200,000,000.00	62,000	51,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	126,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	31,900,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000				0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,052,564,830,323,360.00	81,445,530,510	103 430 774 641.00
Grand Total:							1,052,566,282,679,900.00	11,445,691,380	103 432 216 573.00