

Daily MTM Report

Daily summary for: 19/03/2012

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			7.56460	7.57210		14.06	370,620,012.40	48,994	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		536.00000	529,000	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		486.00000	479,000	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		586.00000	579,000	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		572.00000	565,000	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	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		422.00000	415,000	24.07	0.00	0	0.00
\$ / 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		323.00000	315,000	21.57	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		1.00000	0,000	21.57	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		772.00000	765,000	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		372.00000	365,000	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		822.00000	815,000	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		51.00000	15,000	14.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		29.00000	0,000	14.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		0.00000	0,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		378.00000	385,000	22.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		176.00000	165,000	17.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		4.00000	0,000	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		728.00000	735,000	32.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		872.00000	865,000	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	0.00
\$ / 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		778.00000	785,000	32.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		722.00000	715,000	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		0.00000	0,000	23.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		428.00000	435,000	23.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		472.00000	465,000	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		922.00000	915,000	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		130.00000	115,000	16.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		8.00000	0,000	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		628.00000	635,000	29.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		1.00000	0,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		279.00000	285,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		522.00000	515,000	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		972.00000	965,000	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		2.00000	0,000	19.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		230.00000	235,000	19.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		0.00000	0,000	25.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		478.00000	485,000	25.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		1.00000	0,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		329.00000	335,000	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		578.00000	585,000	28.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		224.00000	215,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		2.00000	0,000	19.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		273.00000	265,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	0,000	20.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		672.00000	665,000	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		9.00000	0,000	17.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		137.00000	135,000	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		528.00000	535,000	26.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		87.00000	65,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		15.00000	0,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,172.00000	1,165,000	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		1,422.00000	1,415,000	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		29.00000	0,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		57.00000	35,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		0.00000	0,000	30.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		678.00000	685,000	30.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,372.00000	1,365,000	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		622.00000	615,000	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		5.00000	0,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		183.00000	185,000	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	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		828.00000	835,000	33.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,122.00000	1,115,000	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		16.00000	0,000	16.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		94.00000	85,000	16.16	8,500.00	100	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,022.00000	1,015,000	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		1,072.00000	1,065,000	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	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,222.00000	1,215,000	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		1,472.00000	1,465,000	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		878.00000	885,000	34.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		0.00000	0,000	34.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		928.00000	935,000	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	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,228.00000	1,235,000	38.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,428.00000	1,435,000	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	0.00
\$ / 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		1,028.00000	1,035,000	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		1,078.00000	1,085,000	36.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,178.00000	1,185,000	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	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,128.00000	1,135,000	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		1,678.00000	1,685,000	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	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,928.00000	1,935,000	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	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,628.00000	1,635,000	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	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.64240	7.66970		15.63	360,713,637.60	47,199	215,976.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		491.00000	467,000	14.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		71.00000	75,000	14.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		455.00000	431,000	14.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		85.00000	89,000	14.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		530.00000	506,000	14.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		60.00000	64,000	14.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		122.00000	110,000	18.00	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		552.00000	568,000	18.00	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		14.00000	15,000	15.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		934.00000	907,000	15.85	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		69.00000	61,000	20.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		899.00000	919,000	20.26	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		57.00000	50,000	21.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		1,037.00000	1,058,000	21.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		50.00000	44,000	21.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,130.00000	1,152,000	21.65	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		700.00000	674,000	14.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		30.00000	32,000	14.93	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		328.00000	308,000	15.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		158.00000	166,000	15.24	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		142.00000	130,000	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		472.00000	488,000	17.45	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		105.00000	95,000	18.56	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		635.00000	653,000	18.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		214.00000	197,000	16.15	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		294.00000	305,000	16.15	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,225.00000	1,247,000	22.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		45.00000	39,000	22.20	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		232.00000	215,000	15.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		262.00000	273,000	15.89	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,610.00000	1,634,000	24.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		30.00000	26,000	24.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		79.00000	71,000	19.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		809.00000	829,000	19.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		656.00000	631,000	14.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		36.00000	39,000	14.86	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		232.00000	242,000	15.63	24,200.00	100	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		252.00000	234,000	15.63	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.74460	7.77260		16.46	12,468,806.00	1,610	9,302.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		685.00000	661,000	15.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		112.00000	116,000	15.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		648.00000	625,000	15.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		125.00000	130,000	15.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		723.00000	699,000	15.09	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		100.00000	104,000	15.09	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		140.00000	145,000	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		613.00000	590,000	15.09	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,435.00000	1,455,000	21.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		108.00000	100,000	21.97	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		319.00000	303,000	17.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		446.00000	458,000	17.07	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		163.00000	153,000	19.98	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		990.00000	1,008,000	19.98	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,527.00000	1,548,000	22.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		100.00000	93,000	22.37	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,164.00000	1,183,000	20.78	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		137.00000	128,000	20.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		395.00000	377,000	16.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		322.00000	332,000	16.29	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		822.00000	838,000	19.15	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		195.00000	183,000	19.15	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		260.00000	246,000	17.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		587.00000	601,000	17.89	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.84530	7.87320		16.73	0.00	0	10,035.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		526.00000	508,000	16.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		353.00000	363,000	16.18	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		505.00000	487,000	16.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		382.00000	392,000	16.37	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		549.00000	530,000	16.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		326.00000	335,000	16.00	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		538.00000	550,000	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		411.00000	395,000	17.25	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,413.00000	1,432,000	21.04	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		186.00000	177,000	21.04	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			7.95780	7.98610		17.45	67,641,300.00	8,500	8,531.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		574.00000	556,000	17.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		538.00000	548,000	17.45	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		555.00000	538,000	17.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		569.00000	580,000	17.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		592.00000	574,000	17.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		506.00000	516,000	17.27	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,402.00000	1,420,000	20.86	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		288.00000	278,000	20.86	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		520.00000	503,000	17.90	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		634.00000	645,000	17.90	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.14050	8.16710		18.69	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		568.00000	555,000	20.37	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,379.00000	1,392,000	20.37	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		557.00000	544,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,418.00000	1,431,000	20.47	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		579.00000	566,000	20.27	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,340.00000	1,353,000	20.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.79680	8.82230		19.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,266.00000	1,249,000	19.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		944.00000	952,000	19.27	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,247.00000	1,230,000	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		975.00000	983,000	19.35	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,286.00000	1,269,000	19.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		914.00000	922,000	19.19	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		638.00000	644,000	17.98	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,460.00000	1,441,000	17.98	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.87090	9.89640		20.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,844.00000	1,826,000	20.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,148.00000	1,155,000	20.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,824.00000	1,806,000	20.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,178.00000	1,185,000	20.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,865.00000	1,847,000	20.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,119.00000	1,126,000	20.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.56460	7.57210		14.06	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			5,051.00000	1,460,000	14.06	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			2,841.00000	0,000	14.06	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			2,899.00000	0,000	15.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			5,689.00000	3,540,000	15.11	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			8,733.00000	6,460,000	15.31	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			1,523.00000	0,000	15.31	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			62,799.00000	63,540,000	29.52	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			9.00000	0,000	29.52	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.64240	7.66970		15.63	0.00	0	947.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			8,471.00000	7,583,000	19.42	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			76,501.00000	78,343,000	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		7,908.00000	7,063,000	19.70	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		80,938.00000	82,823,000	19.70	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		9,086.00000	8,151,000	19.13	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		72,116.00000	73,911,000	19.13	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.74460	7.77260		16.46	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		41,737.00000	39,853,000	16.12	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		29,517.00000	30,433,000	16.12	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		39,509.00000	37,682,000	16.29	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		32,289.00000	33,262,000	16.29	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		44,087.00000	42,145,000	15.95	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		26,867.00000	27,725,000	15.95	0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future			7.84530	7.87300			0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Call		0.00000	0,000		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.87	Put		0.00000	2,790,000		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Call		0.00000	0,000		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.92	Put		0.00000	7,790,000		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Call		0.00000	2,210,000		0.00	0	0.00
\$ / R M/On	14/12/2012	Foreign Exchange Future	7.82	Put		0.00000	0,000		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.00130	11.99890		12.68	582,351,081.20	48,524	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		550.00000	551,000	23.05	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		1.00000	0,000	23.05	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		500.00000	501,000	22.11	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		1.00000	0,000	22.11	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		600.00000	601,000	23.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		1.00000	0,000	23.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		451.00000	451,000	21.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		2.00000	0,000	21.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		124.00000	101,000	14.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		25.00000	0,000	14.57	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		999.00000	1,001,000	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	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		211.00000	201,000	16.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		12.00000	0,000	16.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		7.00000	0,000	18.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		308.00000	299,000	18.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		649.00000	651,000	23.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		0.00000	0,000	23.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,099.00000	1,101,000	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		304.00000	301,000	18.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		5.00000	0,000	18.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		899.00000	901,000	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		54.00000	1,000	12.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		55.00000	0,000	12.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		87.00000	51,000	13.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		38.00000	0,000	13.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		2.00000	0,000	23.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		553.00000	549,000	23.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		851.00000	849,000	26.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		0.00000	0,000	26.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,551.00000	1,549,000	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	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.13200	12.14620		13.51	602,899,740.00	49,695	56,739.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		488.00000	474,000	13.11	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		192.00000	192,000	13.11	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		459.00000	445,000	13.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		213.00000	213,000	13.18	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		519.00000	505,000	13.05	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		173.00000	173,000	13.05	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Call		1,088.00000	1,073,000	14.16	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.10	Put		42.00000	41,000	14.16	0.00	0	24,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Put		567.00000	570,000	14.53	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	12.50	Call		213.00000	202,000	14.53	0.00	0	24,000.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.28520	12.30040		14.66	0.00	0	1,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		218.00000	211,000	17.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,368.00000	1,376,000	17.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		211.00000	203,000	17.48	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,411.00000	1,418,000	17.48	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		226.00000	218,000	17.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,326.00000	1,333,000	17.25	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,073.00000	1,058,000	13.29	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		123.00000	123,000	13.29	0.00	0	6,000.00
£ / R	On	14/12/2012	Foreign Exchange Future			12.43540	12.45000			575,995,292.60	46,319	0.00

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	12.45	Call		0.00000	0,000		0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.45	Put		0.00000	15,000		0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Call		0.00000	0,000		0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.50	Put		0.00000	65,000		0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Call		0.00000	35,000		0.00	0	0.00
£ / R	On	14/12/2012	Foreign Exchange Future	12.40	Put		0.00000	0,000		0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09063	0.09080		16.05	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		102.00000	64,000	16.05	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		22.00000	1,000	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		920.00000	937,000	31.11	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,080.00000	1,064,000	30.38	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	1,000	30.38	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09180	0.09210		16.70	0.00	0	3,351.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		40.00000	35,000	22.22	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,630.00000	1,655,000	22.22	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		12.00000	10,000	24.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,602.00000	2,630,000	24.66	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		147.00000	134,000	19.20	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		737.00000	754,000	19.20	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09310	0.09340		17.92	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		514.00000	493,000	18.65	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		474.00000	483,000	18.65	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		228.00000	216,000	21.09	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	0.10	Put		1,188.00000	1,206,000	21.09	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,146.00000	1,118,000	17.82	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		106.00000	108,000	17.82	0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09450	0.09300			0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Call		0.00000	110,000		0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.09	Put		0.00000	0,000		0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Call		0.00000	0,000		0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.10	Put		0.00000	890,000		0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Call		0.00000	1,110,000		0.00	0	0.00
¥ / R	On	14/12/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000		0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.95150	9.97650		11.15	122,075,050.50	12,267	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		11.00000	0,000	13.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		135.00000	149,000	13.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		6.00000	0,000	14.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		180.00000	199,000	14.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		19.00000	0,000	12.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		93.00000	99,000	12.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		927.00000	902,000	20.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		1.00000	1,000	20.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		2.00000	0,000	16.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		276.00000	299,000	16.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		181.00000	152,000	14.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		5.00000	1,000	14.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		977.00000	952,000	20.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1.00000	1,000	20.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		92.00000	52,000	12.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		16.00000	1,000	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		624.00000	649,000	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		774.00000	799,000	22.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		1.00000	0,000	17.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		325.00000	349,000	17.58	0.00	0	0.00
€ / 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		1,124.00000	1,149,000	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		1,524.00000	1,549,000	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		924.00000	949,000	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		1,774.00000	1,799,000	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		974.00000	999,000	23.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		427.00000	402,000	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
€ / 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		1,324.00000	1,349,000	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	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		824.00000	849,000	22.87	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	11.00	Put		1,024.00000	1,049,000	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	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,624.00000	1,649,000	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	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		33.00000	0,000	12.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		57.00000	49,000	12.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		55.00000	2,000	11.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		29.00000	1,000	11.15	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.09760	10.10990			44,954,515.20	4,452	45,950.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		161.00000	152,000	13.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		451.00000	454,000	13.60	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		148.00000	140,000	13.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		488.00000	492,000	13.76	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		174.00000	166,000	13.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		414.00000	418,000	13.43	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		379.00000	382,000	13.27	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		189.00000	180,000	13.27	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		434.00000	422,000	12.38	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		124.00000	124,000	12.38	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		579.00000	566,000	12.23	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		69.00000	68,000	12.23	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		705.00000	692,000	12.46	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		45.00000	44,000	12.46	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		402.00000	390,000	12.42	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		142.00000	142,000	12.42	0.00	0	5,120.00

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	10.05	Put		228.00000	229,000	12.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		288.00000	277,000	12.57	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		565.00000	570,000	14.09	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		125.00000	118,000	14.09	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.23930	10.25170		13.68	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		249.00000	241,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		723.00000	727,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		234.00000	226,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		758.00000	762,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		265.00000	257,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		689.00000	693,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		897.00000	884,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		95.00000	95,000	13.00	0.00	0	10,200.00
€ / R	On	14/12/2012	Foreign Exchange Future			10.37960	10.39000			83,036,800.00	8,000	8,000.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Call		0.00000	0,000		0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.39	Put		0.00000	10,000		0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Call		0.00000	0,000		0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.44	Put		0.00000	60,000		0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Call		0.00000	40,000		0.00	0	0.00
€ / R	On	14/12/2012	Foreign Exchange Future	10.34	Put		0.00000	0,000		0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.63890	10.64540		14.04	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		535.00000	530,000	15.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,383.00000	1,384,000	15.39	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		523.00000	519,000	15.46	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,421.00000	1,423,000	15.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		547.00000	542,000	15.31	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,345.00000	1,346,000	15.31	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			420.53000	420.58900			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			426.65000	426.72200			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			382.65900	382.84100			0.00	0	897.00
ALBI	On	02/08/2012	Index Future			388.22700	388.42300			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.57740	7.60220		15.11	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		32.00000	25,000	18.83	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		530.00000	548,000	18.83	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		28.00000	21,000	19.26	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		576.00000	594,000	19.26	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		37.00000	29,000	18.41	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		485.00000	502,000	18.41	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.55320	7.57900		14.79	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		16.00000	8,000	18.55	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		337.00000	355,000	18.55	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		12.00000	5,000	19.09	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Put		383.00000	402,000	19.09	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Call		20.00000	11,000	18.02	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Put		291.00000	308,000	18.02	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.99560	8.01280		10.84	44,375,580.00	5,550	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		763.00000	746,000	19.95	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	7.25	Put		0.00000	0,000	19.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		713.00000	696,000	20.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	0,000	20.12	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		813.00000	796,000	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		613.00000	596,000	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		1,063.00000	1,046,000	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		264.00000	246,000	17.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		1.00000	0,000	17.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		563.00000	546,000	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		1,013.00000	996,000	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		1,813.00000	1,796,000	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		119.00000	96,000	13.41	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		6.00000	0,000	13.41	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.01400	8.03450		11.74	43,716,370.00	5,455	22,875.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		439.00000	420,000	11.77	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		55.00000	56,000	11.77	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		400.00000	382,000	11.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		66.00000	68,000	11.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		480.00000	461,000	11.86	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	18/06/2012	Foreign Exchange Future	7.60	Put		46.00000	47,000	11.86	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.04110	8.06160		12.46	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		221.00000	210,000	12.96	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		396.00000	405,000	12.96	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		205.00000	194,000	13.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		430.00000	439,000	13.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		238.00000	226,000	12.83	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		363.00000	371,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future			8.06900	8.08900			806,900.00	100	100.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Call		0.00000	0,000		0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.09	Put		0.00000	20,000		0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Call		0.00000	0,000		0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.14	Put		0.00000	70,000		0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Call		0.00000	30,000		0.00	0	0.00
AU\$ / ROn	14/12/2012	Foreign Exchange Future	8.04	Put		0.00000	0,000		0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.11250	9.12320		14.97	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,093.00000	2,083,000	14.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		270.00000	271,000	14.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,054.00000	2,044,000	14.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		281.00000	282,000	14.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,135.00000	2,126,000	14.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		262.00000	264,000	14.46	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.63300	7.63650		10.00	76,330.00	10	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		91.00000	83,000	11.15	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	19/03/2012	Foreign Exchange Future	7.55	Put		5.00000	0,000	11.15	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		50.00000	33,000	10.00	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		14.00000	0,000	10.00	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		138.00000	133,000	12.30	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		2.00000	0,000	12.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.70090	7.72030		11.84	77,009.00	10	10.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		69.00000	62,000	13.74	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		499.00000	511,000	13.74	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		62.00000	55,000	13.95	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		542.00000	554,000	13.95	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		78.00000	70,000	13.52	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		458.00000	469,000	13.52	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.78700	7.80630		13.07	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		347.00000	334,000	13.42	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Put		249.00000	256,000	13.42	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		300.00000	287,000	12.48	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		252.00000	259,000	12.48	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		395.00000	381,000	14.36	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		247.00000	253,000	14.36	0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future			7.87000	7.80400			0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Call		0.00000	66,000		0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.80	Put		0.00000	0,000		0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Call		0.00000	16,000		0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.85	Put		0.00000	0,000		0.00	0	0.00
CAD/ ROn	14/12/2012	Foreign Exchange Future	7.75	Call		0.00000	116,000		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	14/12/2012	Foreign Exchange Future	7.75	Put		0.00000	0,000		0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.00470	0.01010			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.22130	0.21240			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.00760	0.00820			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.03650	0.03090			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.07320	0.06800			0.00	0	5,670.00
CF CANOn	18/06/2012	Can-Do Future			0.10200	0.10040			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future			0.10300	0.10290			0.00	0	8,000.00
CF CANOn	18/06/2012	Can-Do Future				0.08230			0.00	0	16,000.00
CF CANOn	18/06/2012	Can-Do Future			0.03910	0.04120			0.00	0	16,000.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.24600	8.26880		12.87	234,318,336.00	28,416	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		1.00000	0,000	20.54	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		332.00000	354,000	20.54	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		1.00000	0,000	21.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		382.00000	404,000	21.64	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		2.00000	0,000	19.45	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		283.00000	304,000	19.45	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.37390	8.38330		15.33	238,873,871.40	28,526	28,336.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		82.00000	77,000	18.16	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		799.00000	803,000	18.16	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		76.00000	71,000	18.36	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		843.00000	847,000	18.36	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		89.00000	83,000	17.97	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		756.00000	759,000	17.97	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future			8.49610	8.50560		15.93	0.00	0	50.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Call		304.00000	297,000	16.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.75	Put		548.00000	551,000	16.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Call		289.00000	282,000	17.10	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.80	Put		583.00000	586,000	17.10	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Call		320.00000	312,000	16.77	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future	8.70	Put		514.00000	516,000	16.77	0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future			8.61730	8.50600			244,869,196.80	28,416	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Call		0.00000	112,000		0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.51	Put		0.00000	0,000		0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Call		0.00000	62,000		0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.56	Put		0.00000	0,000		0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Call		0.00000	162,000		0.00	0	0.00
CHF / ROn	14/12/2012	Foreign Exchange Future	8.46	Put		0.00000	0,000		0.00	0	0.00
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/05/2012	GOVI			383.64100	383.80300			0.00	0	193.00
GOVI	On	03/05/2012	GOVI	382.00	Call		18,030.00000	16,410,000		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		17,930.00000	16,310,000		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		18,130.00000	16,510,000		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			389.22400	389.39900			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		6,010.00000	7,760,000		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		6,110.00000	7,860,000		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		5,910.00000	7,660,000		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			171.02500	171.11600			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.51400	173.61100			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			463.78000	464.62200			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			470.41100	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			5.66000	5.67000			0.00	0	2,890.00
JIBAR FOn		18/07/2012	Jibar Tradeable Future			5.69000	5.69000			0.00	0	0.00
JIBAR FOn		15/08/2012	Jibar Tradeable Future			5.72000	5.72000			0.00	0	0.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			5.77000	5.78000			0.00	0	44,760.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			6.00000	6.01000			0.00	0	840.00
JIBAR FOn		20/03/2013	Jibar Tradeable Future			6.23000	6.25000			0.00	0	790.00
JIBAR FOn		19/06/2013	Jibar Tradeable Future			6.47000	6.48000			0.00	1,000	500.00
JIBAR FOn		18/09/2013	Jibar Tradeable Future			6.71000	6.72000			0.00	0	1,700.00
JIBAR FOn		18/12/2013	Jibar Tradeable Future			6.94000	6.94000			0.00	0	2,000.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future			6.24130	6.23670		13.61	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Call		17.00000	0,000	15.57	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.28	Put		64.00000	42,000	15.57	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Call		14.00000	0,000	15.81	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.29	Put		71.00000	52,000	15.81	0.00	0	0.00
NZ\$ / ROn		19/03/2012	Foreign Exchange Future	6.27	Call		19.00000	0,000	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		56.00000	32,000	15.34	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.28070	6.29240		10.48	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		130.00000	122,000	10.48	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		138.00000	141,000	10.48	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		110.00000	103,000	10.72	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		168.00000	172,000	10.72	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		157.00000	148,000	10.60	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		115.00000	117,000	10.60	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.32590	6.33730		12.85	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		281.00000	272,000	12.91	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		187.00000	189,000	12.91	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		253.00000	245,000	12.86	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		209.00000	212,000	12.86	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		310.00000	301,000	12.97	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		166.00000	168,000	12.97	0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future			6.36780	6.33700			0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Call		0.00000	31,000		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.34	Put		0.00000	1,000		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Call		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.39	Put		0.00000	20,000		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Call		0.00000	81,000		0.00	0	0.00
NZ\$ / ROn	14/12/2012	Foreign Exchange Future	6.29	Put		0.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/03/2012	Foreign Exchange Future		1.11	Put		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Call		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Call		11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.88900	6.88000		3.17	0.00	0	11,534.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,422.00000	4,392,000	3.44	0.00	0	0.00
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		4,579.00000	4,549,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1.00000	0,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,264.00000	4,234,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1.00000	0,000	3.44	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		2,141.00000	2,165,000	3.07	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		36.00000	30,000	3.07	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		135.00000	119,000	3.12	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,399.00000	1,413,000	3.12	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		369.00000	341,000	3.17	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		800.00000	801,000	3.17	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.98200	6.97100		3.64	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,311.00000	3,275,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		219.00000	216,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,438.00000	3,402,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		198.00000	196,000	3.90	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,186.00000	3,150,000	3.90	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	02/08/2012	Bond Future	7.95	Put		242.00000	239,000	3.90	0.00	0	0.00
R157	On	01/11/2012	Bond Future			7.05700	7.04400		3.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,289.00000	1,262,000	3.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,413.00000	1,422,000	3.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,361.00000	1,334,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,344.00000	1,354,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,218.00000	1,192,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,483.00000	1,493,000	3.59	0.00	0	0.00
R157	On	07/02/2013	Bond Future			7.13200	7.11600		3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,003.00000	980,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,938.00000	1,956,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,056.00000	1,032,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,863.00000	1,880,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		951.00000	929,000	3.10	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		2,015.00000	2,034,000	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			8.46500	8.44500		11.66	0.00	0	29,388.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,500.00000	5,302,000	12.35	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		491.00000	479,000	12.35	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,868.00000	5,670,000	12.40	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		423.00000	412,000	12.40	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	03/05/2012	Bond Future	8.95	Call		5,140.00000	4,942,000	12.30	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		570.00000	558,000	12.30	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,648.00000	5,769,000	11.44	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		410.00000	345,000	11.44	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,416.00000	3,484,000	11.63	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,102.00000	984,000	11.63	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		2,343.00000	2,176,000	11.89	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,832.00000	1,851,000	11.89	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		4,442.00000	4,248,000	12.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		756.00000	748,000	12.21	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.54600	8.52500		15.19	0.00	0	430.00
R186	On	02/08/2012	Bond Future	8.75	Call		5,512.00000	5,353,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,482.00000	3,515,000	15.43	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		5,775.00000	5,612,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,301.00000	3,330,000	15.48	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,255.00000	5,098,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,672.00000	3,707,000	15.38	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,799.00000	5,862,000	15.07	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,247.00000	3,119,000	15.07	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,053.00000	4,899,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,829.00000	3,867,000	15.34	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,760.00000	9,871,000	14.78	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,457.00000	1,376,000	14.78	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,996.00000	9,098,000	14.83	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		1,695.00000	1,606,000	14.83	0.00	0	43.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.76	Call		5,564.00000	5,404,000	15.44	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,445.00000	3,477,000	15.44	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.61800	8.59600		14.73	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,318.00000	6,171,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,948.00000	4,999,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		6,562.00000	6,413,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,753.00000	4,801,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,078.00000	5,934,000	14.89	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,151.00000	5,204,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.69100	8.66900		14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		5,826.00000	5,701,000	14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,327.00000	7,395,000	14.83	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,040.00000	5,914,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		7,094.00000	7,161,000	14.87	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		5,622.00000	5,500,000	14.81	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,572.00000	7,643,000	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			215.70342	215.59792			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		598.00000	703,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	03/05/2012	Bond Future	215.05	Call		548.00000	653,000		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		648.00000	753,000		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			254.11212	254.12368			0.00	0	999.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,124.00000	3,112,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		3,074.00000	3,062,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		3,174.00000	3,162,000		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			6.23800	6.22300		2.31	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,696.00000	3,659,000	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		3,814.00000	3,777,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,578.00000	3,540,000	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			6.27800	6.26000		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,809.00000	2,769,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		67.00000	68,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,910.00000	2,869,000	2.97	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	02/08/2012	Bond Future	7.55	Put		60.00000	59,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,709.00000	2,669,000	2.97	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		76.00000	76,000	2.97	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.27700	6.25600		2.50	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,150.00000	1,119,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		658.00000	669,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,212.00000	1,180,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		620.00000	630,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,089.00000	1,059,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		698.00000	710,000	2.57	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.24100	6.21500		2.22	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		934.00000	906,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		872.00000	890,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		983.00000	954,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		832.00000	849,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		886.00000	859,000	2.25	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		913.00000	932,000	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			188.65300	189.10642			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		894.00000	1,347,000		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		944.00000	1,397,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		844.00000	1,297,000		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			7.46100	7.44700		5.54	0.00	0	3,524.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,601.00000	5,538,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		4.00000	4,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,807.00000	5,744,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		3.00000	2,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,394.00000	5,331,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		5.00000	4,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,198.00000	2,233,000	5.46	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		188.00000	161,000	5.46	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,667.00000	1,692,000	5.51	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		337.00000	299,000	5.51	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		860.00000	802,000	5.64	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		847.00000	851,000	5.64	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		1,860.00000	1,791,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		306.00000	299,000	5.79	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.55300	7.53700		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,499.00000	4,430,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		503.00000	502,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,661.00000	4,592,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		463.00000	462,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,338.00000	4,269,000	7.23	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	02/08/2012	Bond Future	8.45	Put		545.00000	544,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.63400	7.61600		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,492.00000	2,438,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,950.00000	1,969,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,607.00000	2,551,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,863.00000	1,880,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,381.00000	2,328,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,041.00000	2,061,000	6.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.71800	7.69900		6.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		762.00000	737,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		5,513.00000	5,561,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		808.00000	783,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		5,355.00000	5,403,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		720.00000	697,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,675.00000	5,725,000	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			7.76200	7.74800		6.76	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,032.00000	4,956,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		35.00000	31,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,266.00000	5,190,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		28.00000	24,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		4,799.00000	4,722,000	7.34	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		44.00000	39,000	7.34	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	03/05/2012	Bond Future	7.00	Put		4,007.00000	4,066,000	6.57	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		65.00000	52,000	6.57	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,048.00000	979,000	6.91	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		1,038.00000	1,041,000	6.91	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.85600	7.84000		8.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,203.00000	4,125,000	9.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		990.00000	991,000	9.08	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,378.00000	4,300,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		927.00000	928,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,030.00000	3,952,000	9.05	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,056.00000	1,057,000	9.05	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.93700	7.92100		8.27	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		2,931.00000	2,872,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,553.00000	2,571,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,062.00000	3,002,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,446.00000	2,463,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		2,804.00000	2,746,000	8.36	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,665.00000	2,684,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future			8.02000	8.00200		8.13	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,150.00000	3,093,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		3,159.00000	3,185,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,272.00000	3,214,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		3,051.00000	3,076,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,031.00000	2,975,000	8.23	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		3,271.00000	3,298,000	8.23	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	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			6.07300	6.06800		1.44	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,267.00000	2,259,000	1.59	0.00	0	0.00
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		2,345.00000	2,337,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	1,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,189.00000	2,181,000	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			6.10900	6.10100		1.65	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,603.00000	1,591,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		40.00000	39,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,665.00000	1,654,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		34.00000	34,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,542.00000	1,530,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		46.00000	45,000	1.77	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.06300	6.05200		1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		425.00000	416,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		485.00000	488,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		454.00000	445,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		456.00000	460,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		398.00000	389,000	1.38	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	01/11/2012	Bond Future	5.95	Put		515.00000	519,000	1.38	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.92200	5.90600		1.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		471.00000	462,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		387.00000	392,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		497.00000	487,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		368.00000	372,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		446.00000	437,000	1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		407.00000	412,000	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			7.96100	7.95200		7.99	982,240.40	10	26,226.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,394.00000	4,334,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		105.00000	95,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,636.00000	4,577,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		87.00000	77,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,153.00000	4,092,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		126.00000	114,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		3,065.00000	3,085,000	7.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		238.00000	209,000	7.85	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,176.00000	2,182,000	7.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		488.00000	444,000	7.94	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,294.00000	1,231,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,029.00000	1,016,000	8.15	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		2,362.00000	2,295,000	8.35	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		461.00000	444,000	8.35	0.00	0	2,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/08/2012	Bond Future			8.05300	8.04300		10.20	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		4,755.00000	4,693,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,053.00000	1,045,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		4,945.00000	4,883,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		988.00000	980,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,568.00000	4,506,000	10.65	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,122.00000	1,114,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.13100	8.12000		9.76	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,396.00000	3,345,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,721.00000	2,728,000	9.90	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,541.00000	3,489,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,609.00000	2,614,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,255.00000	3,205,000	9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,839.00000	2,847,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.21100	8.20000		9.68	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		3,672.00000	3,626,000	9.82	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,420.00000	3,430,000	9.82	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		3,806.00000	3,760,000	9.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,303.00000	3,313,000	9.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		3,539.00000	3,494,000	9.79	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,539.00000	3,549,000	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

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			8.00500	7.99600		9.18	0.00	0	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		5,802.00000	5,742,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		50.00000	43,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,066.00000	6,007,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		39.00000	34,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,538.00000	5,477,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		61.00000	54,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,290.00000	3,312,000	9.05	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		270.00000	238,000	9.05	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,335.00000	2,340,000	9.15	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		547.00000	499,000	9.15	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,429.00000	1,360,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,108.00000	1,092,000	9.41	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		2,581.00000	2,508,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		499.00000	480,000	9.64	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.08700	8.07700		11.37	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,031.00000	4,964,000	11.92	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,217.00000	1,208,000	11.92	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,233.00000	5,166,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,144.00000	1,135,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		4,833.00000	4,766,000	11.88	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,296.00000	1,287,000	11.88	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.16000	8.14900		11.34	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,640.00000	3,584,000	11.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.25	Put		3,069.00000	3,075,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		3,794.00000	3,737,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,942.00000	2,947,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,489.00000	3,434,000	11.46	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,200.00000	3,207,000	11.46	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.23300	8.22200		10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,296.00000	3,250,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,533.00000	4,548,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,429.00000	3,382,000	10.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,386.00000	4,399,000	10.90	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,171.00000	3,126,000	10.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,690.00000	4,705,000	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			8.89800	8.87400		16.68	0.00	0	2,933.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,354.00000	2,187,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,383.00000	1,402,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		2,583.00000	2,412,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,232.00000	1,247,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,134.00000	1,973,000	16.94	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,546.00000	1,571,000	16.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2012	Bond Future			8.96900	8.94400		20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,222.00000	5,063,000	21.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,928.00000	2,961,000	21.60	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,442.00000	5,280,000	21.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,784.00000	2,814,000	21.66	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,007.00000	4,849,000	21.54	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,080.00000	3,114,000	21.54	0.00	0	0.00
R209	On	01/11/2012	Bond Future			9.03400	9.00700		21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		4,967.00000	4,826,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,020.00000	5,084,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,157.00000	5,014,000	21.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,831.00000	4,893,000	21.40	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		4,785.00000	4,647,000	21.32	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,220.00000	5,287,000	21.32	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.10000	9.07300		20.76	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		5,644.00000	5,511,000	20.76	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,195.00000	6,264,000	20.76	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		5,829.00000	5,694,000	20.81	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,002.00000	6,069,000	20.81	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,467.00000	5,337,000	20.73	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,399.00000	6,471,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			140.41284	140.41831			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,418.00000	1,413,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		1,368.00000	1,363,000		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		1,468.00000	1,463,000		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			118.54382	118.55333			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		353.00000	344,000		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		303.00000	294,000		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		403.00000	394,000		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			115.93772	115.94304			0.00	0	2,752.00
R212	On	03/05/2012	Bond Future	115.30	Call		643.00000	638,000		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		593.00000	588,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		693.00000	688,000		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			8.80500	8.78500		14.87	0.00	0	3,723.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,187.00000	4,017,000	15.44	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		588.00000	578,000	15.44	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		4,484.00000	4,313,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		512.00000	500,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		3,896.00000	3,728,000	15.38	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		673.00000	664,000	15.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.87800	8.85800		18.66	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		5,689.00000	5,547,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,682.00000	2,698,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		5,924.00000	5,780,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,546.00000	2,559,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,458.00000	5,318,000	19.16	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,826.00000	2,843,000	19.16	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.94800	8.92600		18.94	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,378.00000	5,251,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,805.00000	4,849,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,579.00000	5,451,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,623.00000	4,666,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,178.00000	5,054,000	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	8.95	Put		4,992.00000	5,038,000	19.14	0.00	0	0.00
R213	On	07/02/2013	Bond Future			9.02000	8.99800		18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		5,937.00000	5,821,000	18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,922.00000	5,974,000	18.36	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,132.00000	6,013,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,735.00000	5,784,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		5,752.00000	5,637,000	18.33	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,121.00000	6,174,000	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			8.94200	8.91700			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		960.00000	1,163,000		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		877.00000	1,080,000		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		1,043.00000	1,246,000		0.00	0	0.00
R214	On	02/08/2012	Bond Future			9.01000	8.98400			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		1,500.00000	1,708,000		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		1,417.00000	1,625,000		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		1,583.00000	1,790,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	n	19/03/2012	Foreign Exchange Future			1.19660	1.19760		15.49	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.20	Call		56.00000	0,000	15.49	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.20	Put		80.00000	34,000	15.49	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.25	Call		2.00000	0,000	22.67	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.25	Put		526.00000	534,000	22.67	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.15	Call		478.00000	466,000	21.86	0.00	0	0.00
YUAN/FO	n	19/03/2012	Foreign Exchange Future	1.15	Put		2.00000	0,000	21.86	0.00	0	0.00
YUAN/FO	n	18/06/2012	Foreign Exchange Future			1.20730	1.21170		15.56	0.00	0	0.00
YUAN/FO	n	18/06/2012	Foreign Exchange Future	1.15	Call		750.00000	712,000	15.09	0.00	0	0.00
YUAN/FO	n	18/06/2012	Foreign Exchange Future	1.15	Put		133.00000	139,000	15.09	0.00	0	0.00
YUAN/FO	n	18/06/2012	Foreign Exchange Future	1.20	Call		441.00000	411,000	15.56	0.00	0	0.00
YUAN/FO	n	18/06/2012	Foreign Exchange Future	1.20	Put		324.00000	338,000	15.56	0.00	0	0.00
YUAN/FO	n	18/06/2012	Foreign Exchange Future	1.10	Call		1,160.00000	1,118,000	15.04	0.00	0	0.00
YUAN/FO	n	18/06/2012	Foreign Exchange Future	1.10	Put		43.00000	45,000	15.04	0.00	0	0.00
YUAN/FO	n	17/09/2012	Foreign Exchange Future			1.22310	1.22800		17.11	0.00	0	0.00
YUAN/FO	n	17/09/2012	Foreign Exchange Future	1.21	Call		657.00000	625,000	16.39	0.00	0	0.00
YUAN/FO	n	17/09/2012	Foreign Exchange Future	1.21	Put		485.00000	502,000	16.39	0.00	0	0.00
YUAN/FO	n	17/09/2012	Foreign Exchange Future	1.26	Call		462.00000	436,000	17.33	0.00	0	0.00
YUAN/FO	n	17/09/2012	Foreign Exchange Future	1.26	Put		790.00000	813,000	17.33	0.00	0	0.00
YUAN/FO	n	17/09/2012	Foreign Exchange Future	1.16	Call		936.00000	898,000	15.77	0.00	0	0.00
YUAN/FO	n	17/09/2012	Foreign Exchange Future	1.16	Put		264.00000	275,000	15.77	0.00	0	0.00
YUAN/FO	n	14/12/2012	Foreign Exchange Future			1.23850	1.22800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 14/12/2012 Foreign Exchange Future	1.23	Call		0.00000	105,000		0.00	0	0.00
YUAN/FO _n 14/12/2012 Foreign Exchange Future	1.23	Put		0.00000	0,000		0.00	0	0.00
YUAN/FO _n 14/12/2012 Foreign Exchange Future	1.28	Call		0.00000	0,000		0.00	0	0.00
YUAN/FO _n 14/12/2012 Foreign Exchange Future	1.28	Put		0.00000	395,000		0.00	0	0.00
YUAN/FO _n 14/12/2012 Foreign Exchange Future	1.18	Call		0.00000	605,000		0.00	0	0.00
YUAN/FO _n 14/12/2012 Foreign Exchange Future	1.18	Put		0.00000	0,000		0.00	0	0.00
Total for Derivatives :							3,630,884,769.10	373,253	1,129,215.00

i-Bonds

1BG4A'On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A'On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
AA04 On 22/03/2017 Spot Bond			100.00000	100.00000		48,500,000,000,000.00		485,000,000	485,000,000.00
AA05 On 22/03/2019 Spot Bond			5.00000	5.00000		6,870,000,000,000.00		1,374,000,000	1,048,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8,000,000,000.00	80,000	15,090,000.00
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
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			1,200,000,000,000.00	12,000,000	6,185,000.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000		6,000,000,000.00		60,000	1,560,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		2,000,000,000.00		20,000	20,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	155,000.00
ABLI02	On	08/05/2014			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
ABLI03	On	15/03/2015			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
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	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
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
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			4,004,000,000.00	40,040,000	17,040,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	7,540,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	7,940,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,800,000,000,000.00		28,000,000	7,000,000.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		2,000,000,000,000.00	20,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL160On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL161On	20/03/2022	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
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	8,000,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	600,000.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,000,000,000.00	20,000	20,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	380,000.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYB04	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BCP57	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn 08/05/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn 03/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn 18/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn 08/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 04/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn 07/12/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22AOn 21/07/2016 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
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000		104,400,000,000,000.00	1,044,000,000	1,044,000,000.00	
BG42A	On	15/03/2017			100.00000	100.00000		66,800,000,000,000.00	668,000,000	668,000,000.00	
BG42A	On	15/03/2017			100.00000	100.00000		80,000,000,000,000.00	800,000,000	1,040,000,000.00	
BG42A	On	15/03/2017			8.00000	8.00000		5,480,000,000,000.00	685,000,000	725,000,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42B	On	15/03/2017			100.00000	100.00000			16,600,000,000,000.00	166,000,000	166,000,000.00
BG42C	On	15/06/2017			100.00000	100.00000			17,700,000,000,000.00	177,000,000	177,000,000.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			6,000,000,000.00	60,000	3,560,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			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			2,000,000,000.00	20,000	4,020,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			2,000,000,000.00	20,000	20,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6,000,000,000.00	60,000	12,060,000.00
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			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			12,000,000,000,000.00	120,000,000	30,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN147	On 19/04/2013	Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153	On 25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN200On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On 24/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On 30/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On 12/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On 17/10/2016 Spot Bond			8.52000	8.52000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN240On	24/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN241On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN242On	24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN243On	24/02/2019	Spot Bond			9.35000	9.35000			0.00	0	0.00
CLN244On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN245On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN246On	24/02/2017	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
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			6,000,000,000.00	60,000	2,570,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	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
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		1,800,000,000,000.00		18,000,000	19,500,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		26,718,600,000,000.00		267,186,000	84,048,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		46,181,200,000,000.00		461,812,000	132,820,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		2,800,000,000,000.00		28,000,000	14,146,370.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000		4,900,000,000,000.00		49,000,000	49,000,000.00
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		12,000,000,000,000.00		120,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ173L	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			4,800,000,000.00	48,000	16,000.00
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			9,456,400,000,000.00	94,564,000	46,721,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			9,119,464,000,000.00	985,888,000	290,789,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			8,650,240,000,000.00	865,024,000	20,501,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			502,933,800,000.00	64,068,000	31,985,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			2,362,905,000,000.00	315,054,000	257,582,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	5,040,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC100	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
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC105	On	24/02/2017			100.00000	100.00000			0.00	0	2,000,000.00
FRC106	On	24/02/2017			100.00000	100.00000		150,000,000,000.00		1,500,000	1,500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	10,000.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			2,000,000,000.00	20,000	1,520,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			10,000,000,000.00	100,000	100,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	1,640,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			1,100,000.00	11	11.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	13,000,000.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRD16 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD17 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			16,373,700,000.00	163,737	163,737.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	500,000.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		5,608,000,000,000.00		56,080,000	39,081,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		3,982,000,000,000.00		39,820,000	19,920,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	3,040,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	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
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,000,000.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
ING145	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ING146	On	18/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			4,000,000,000.00	40,000	40,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			6,000,000,000.00	60,000	2,330,000.00
IV01	On	31/03/2012	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
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	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		4,400,000,000,000.00	44,000,000,000.00	44,000,000	10,000,000.00
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		200,000,000,000.00	2,000,000,000.00	2,000,000	1,000,000.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	150,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		1,140,000,000,000.00		11,400,000	5,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		30,040,000,000,000.00	300,400,000	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		4,000,000,000.00	40,000	16,040,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	2,580,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			5,800,000,000,000.00	58,000,000	14,500,000.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			4,000,000,000.00	40,000	4,040,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	04/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	100.00000			6,600,000,000.00	66,000	22,000.00
N4A402 On	14/08/2020	Spot Bond			100.00000	100.00000			6,600,000,000.00	66,000	22,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	100.00000			4,500,000,000.00	45,000	15,000.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			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			4,000,000,000.00	40,000	8,540,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			2,000,000,000.00	20,000	7,020,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			8,000,000,000.00	80,000	9,980,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	800,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	29/01/2016			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			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	500,000.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000		5,000,000,000,000.00	50,000,000	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	4,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	500,000.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500		4,207,815,000.00		639,000	213,000.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		6,102,400,000,000.00		61,024,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		24,400,000,000,000.00		244,000,000	122,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,380,000,000,000.00		13,800,000	6,900,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			4,000,000,000.00	40,000	5,040,000.00
NRA02	On	31/05/2023			100.00000	100.00000			15,600,000,000,000.00	156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			880,000,000,000.00	8,800,000	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On	27/10/2015			100.00000	100.00000			36,814,000,000,000.00	368,140,000	96,640,000.00
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
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF02	On	06/07/2012			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C:	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A:	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.83500	6.82500		252,077,260,429,125.00	36,880,359,975	22,569,224,823.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.42000	8.40000		202,980,707,262,780.00	24,106,972,359	9,422,774,080.00	
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			214.21377	214.07564		142,139,877,072,949.00	663,542,204	498,179,762.00	
R197	On	07/12/2023	Spot Bond			2.08000	2.08000		3,130,646,103,520.00	1,505,118,319	722,760,539.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	21/12/2014	Spot Bond			6.20500	6.19000			73,337,776,786,345.00	11,819,142,109	3,889,557,931.00
R202	On	07/12/2033	Spot Bond			2.32500	2.31000			4,305,708,029,400.00	1,851,917,432	1,601,294,769.00
R203	On	15/09/2017	Spot Bond			7.41000	7.39500			107,681,164,658,340.00	14,531,871,074	6,925,754,552.00
R204	On	21/12/2018	Spot Bond			7.71000	7.69500			185,042,516,320,410.00	24,000,326,371	5,674,262,950.00
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			6.03500	6.03000			53,556,192,268,360.00	8,874,265,496	4,322,729,495.00
R207	On	15/01/2020	Spot Bond			7.91000	7.90000			185,011,173,084,850.00	23,389,528,835	9,388,546,900.00
R208	On	31/03/2021	Spot Bond			7.96000	7.95000			194,991,290,556,560.00	24,496,393,286	9,500,291,088.00
R209	On	31/03/2036	Spot Bond			8.86000	8.83500			242,326,080,261,980.00	27,350,573,393	6,909,804,487.00
R210	On	31/03/2028	Spot Bond			2.30500	2.30500			3,933,244,564,070.00	1,706,396,774	1,143,568,588.00
R211	On	31/01/2017	Spot Bond			0.79000	0.79000			860,905,560,460.00	1,089,753,874	2,817,282,848.00
R212	On	31/01/2022	Spot Bond			2.08000	2.08000			3,901,459,005,600.00	1,875,701,445	1,283,524,939.00
R213	On	28/02/2031	Spot Bond			8.76500	8.74500			44,308,824,756,950.00	5,055,199,630	2,195,155,630.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			37,223,985,500,000.00	5,726,767,000	3,704,936,000.00
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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RP005	On	31/03/2017			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05L	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		5,360,000,000,000.00	53,600,000,000.00	53,600,000	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000		8,680,000,000,000.00	86,800,000,000.00	86,800,000	43,400,000.00
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		4,000,000,000.00	40,000,000.00	40,000	2,540,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000		46,000,000,000.00	8,000,000,000.00	8,000,000	6,900,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			2,000,000,000.00	20,000	3,020,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			6,000,000,000,000.00	60,000,000	15,000,000.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000		1,720,000,000,000.00		17,200,000	8,600,000.00
SMF1	On	27/06/2013			100.00000	100.00000		2,000,000,000.00		20,000	20,000.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,500,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	1,340,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA02	On	17/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN877	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000		4,100,000,000,000.00	41,000,000	41,000,000.00	
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN89	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
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
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012			100.00000	100.00000			0.00	0	0.00
SYN905	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN906	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
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		325,249,600,000.00		3,252,496	1,626,248.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A5	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			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		203,806,000,000,000.00		2,038,060,000	1,020,060,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		89,709,800,000,000.00		897,098,000	273,254,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		8,000,000,000,000.00		80,000,000	40,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		46,000,000,000,000.00		460,000,000	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		3,214,000,000,000.00		32,140,000	22,933,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	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			10,349,400,000,000.00	103,494,000	51,688,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			11,000,000,000,000.00	110,000,000	126,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			2,800,000,000,000.00	28,000,000	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			6,600,000,000,000.00	66,000,000	33,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		10,800,000,000,000.00		108,000,000	31,900,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							2,818,491,487,236,700.00	229,707,971,820	103,674,940,747.00
Grand Total:							2,818,495,118,121,470.00	19,708,345,073	103,676,069,962.00