

Daily MTM Report

Daily summary for: 02/02/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/03/2012 Foreign Exchange Future			7.71670	7.76560		15.80	213,906,924.00	27,720	243,764.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		736.00000	689,000	15.85	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		6.00000	8,000	15.85	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		688.00000	642,000	15.70	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		8.00000	11,000	15.70	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		785.00000	737,000	16.00	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		5.00000	6,000	16.00	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		771.00000	724,000	15.96	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		5.00000	7,000	15.96	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		627.00000	582,000	15.52	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		11.00000	15,000	15.52	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		535.00000	492,000	15.22	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		19.00000	25,000	15.22	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		968.00000	920,000	17.28	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		2.00000	3,000	17.28	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		581.00000	536,000	15.37	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		15.00000	19,000	15.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,018.00000	969,000	17.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	2,000	17.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		295.00000	264,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		79.00000	97,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		112.00000	98,000	17.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		296.00000	331,000	17.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		405.00000	368,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		39.00000	51,000	15.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		50.00000	44,000	19.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		584.00000	627,000	19.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,067.00000	1,019,000	18.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	2,000	18.06	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		45.00000	40,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		629.00000	673,000	20.22	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		919.00000	871,000	16.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		3.00000	4,000	16.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		99.00000	87,000	17.72	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		333.00000	370,000	17.72	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		675.00000	629,000	15.66	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		9.00000	12,000	15.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,117.00000	1,069,000	18.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	2,000	18.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		366.00000	331,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		50.00000	64,000	15.35	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	19/03/2012	Foreign Exchange Future	8.20	Call		62.00000	55,000	19.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		496.00000	538,000	19.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		142.00000	126,000	16.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		226.00000	259,000	16.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		722.00000	676,000	15.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		6.00000	9,000	15.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,167.00000	1,118,000	18.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	18.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		160.00000	142,000	16.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		194.00000	225,000	16.44	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		88.00000	77,000	18.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		372.00000	410,000	18.04	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		126.00000	111,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		260.00000	294,000	17.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		70.00000	61,000	18.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		454.00000	494,000	18.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		446.00000	407,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		30.00000	40,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		490.00000	448,000	15.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		24.00000	31,000	15.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		869.00000	821,000	16.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		3.00000	4,000	16.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		206.00000	181,000	15.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		140.00000	164,000	15.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		78.00000	68,000	18.36	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		412.00000	451,000	18.36	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		330.00000	297,000	15.44	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		64.00000	80,000	15.44	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,366.00000	1,317,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	20.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,616.00000	1,567,000	22.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	22.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		263.00000	234,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		97.00000	117,000	15.62	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		56.00000	49,000	19.47	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		540.00000	582,000	19.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,566.00000	1,517,000	21.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		820.00000	772,000	16.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		4.00000	5,000	16.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		181.00000	160,000	16.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		165.00000	193,000	16.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		41.00000	36,000	20.59	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		675.00000	719,000	20.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,316.00000	1,268,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	1,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		233.00000	206,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		117.00000	139,000	15.71	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,217.00000	1,168,000	19.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	19.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,266.00000	1,218,000	19.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	1,000	19.63	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,416.00000	1,367,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	20.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,666.00000	1,617,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		37.00000	32,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		721.00000	765,000	20.96	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		34.00000	29,000	21.30	0.00	0	8,600.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		768.00000	812,000	21.30	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		19.00000	16,000	23.36	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,053.00000	1,099,000	23.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,248.00000	1,295,000	24.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		14.00000	12,000	24.73	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		28.00000	24,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		862.00000	907,000	21.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		25.00000	22,000	22.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		909.00000	955,000	22.33	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,005.00000	1,051,000	23.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		21.00000	18,000	23.02	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		957.00000	1,003,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		23.00000	20,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,493.00000	1,541,000	26.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		9.00000	8,000	26.45	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,740.00000	1,788,000	27.50	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		6.00000	5,000	27.50	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,444.00000	1,492,000	26.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		10.00000	9,000	26.11	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.81970	7.86890		16.64	21,965,537.30	2,809	57,920.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		692.00000	653,000	15.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		73.00000	83,000	15.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		652.00000	614,000	15.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		83.00000	94,000	15.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		732.00000	692,000	15.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		63.00000	72,000	15.24	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		244.00000	227,000	17.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		475.00000	507,000	17.95	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		18.00000	21,000	16.03	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,137.00000	1,091,000	16.03	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		155.00000	144,000	19.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		786.00000	824,000	19.76	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		132.00000	122,000	20.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		913.00000	952,000	20.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		120.00000	110,000	20.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,001.00000	1,040,000	20.89	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		904.00000	860,000	15.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		35.00000	40,000	15.25	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		510.00000	479,000	15.59	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		141.00000	159,000	15.59	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		275.00000	256,000	17.51	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	18/06/2012	Foreign Exchange Future	8.00	Put		406.00000	436,000	17.51	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		217.00000	201,000	18.39	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		548.00000	581,000	18.39	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		374.00000	349,000	16.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		255.00000	279,000	16.46	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,089.00000	1,130,000	21.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		108.00000	100,000	21.34	500,000.00	5,000	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		398.00000	372,000	16.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		229.00000	252,000	16.29	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		0.00000	1,499,000	23.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		0.00000	69,000	23.12	172,500.00	2,500	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.92330	7.97270		17.25	3,961,650.00	500	7,819.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		872.00000	835,000	15.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		99.00000	112,000	15.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		835.00000	798,000	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		112.00000	125,000	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		913.00000	873,000	15.25	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		90.00000	100,000	15.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		125.00000	140,000	15.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		798.00000	763,000	15.46	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,306.00000	1,347,000	21.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		179.00000	170,000	21.57	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		464.00000	442,000	17.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		391.00000	419,000	17.25	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		259.00000	246,000	19.82	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	17/09/2012	Foreign Exchange Future	8.60	Put		886.00000	923,000	19.82	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,394.00000	1,436,000	21.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		167.00000	159,000	21.92	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,050.00000	1,088,000	20.53	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		223.00000	211,000	20.53	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.02540	8.07490		17.79	0.00	0	5,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		692.00000	665,000	16.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		317.00000	340,000	16.65	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		668.00000	642,000	16.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		343.00000	367,000	16.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		717.00000	689,000	16.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		292.00000	314,000	16.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		488.00000	516,000	17.79	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		563.00000	541,000	17.79	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,303.00000	1,342,000	21.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		278.00000	267,000	21.21	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.12310	8.17170		18.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		710.00000	687,000	17.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		488.00000	514,000	17.58	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		690.00000	668,000	17.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		518.00000	545,000	17.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		730.00000	707,000	17.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		458.00000	484,000	17.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,307.00000	1,343,000	20.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		379.00000	366,000	20.83	0.00	0	180.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		652.00000	632,000	18.10	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		580.00000	609,000	18.10	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.35390	8.40170		18.19	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		655.00000	637,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,231.00000	1,261,000	19.46	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		642.00000	625,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,268.00000	1,299,000	19.56	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		668.00000	650,000	19.36	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,194.00000	1,224,000	19.36	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.91960	8.96470		18.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,308.00000	1,284,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		843.00000	864,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,287.00000	1,264,000	18.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		872.00000	894,000	18.21	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,324.00000	1,305,000	18.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		809.00000	835,000	18.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		539.00000	561,000	16.74	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,504.00000	1,481,000	16.74	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.99370	10.03880		19.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,879.00000	1,853,000	19.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,040.00000	1,059,000	19.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,858.00000	1,832,000	19.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,069.00000	1,088,000	19.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,900.00000	1,874,000	18.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,011.00000	1,030,000	18.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.71670	7.76560		15.80	46,300.20	6	404.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		29,526.00000	26,419,000	15.53	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		7,966.00000	9,749,000	15.53	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		26,306.00000	23,408,000	15.62	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		9,746.00000	11,738,000	15.62	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		32,977.00000	29,663,000	15.44	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		6,417.00000	7,993,000	15.44	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		49,681.00000	53,789,000	19.10	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		6,241.00000	5,459,000	19.10	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.81970	7.86890		16.64	39,098.50	5	518.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		18,265.00000	16,938,000	19.08	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		66,375.00000	69,968,000	19.08	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		17,279.00000	16,017,000	19.31	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		70,389.00000	74,047,000	19.31	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		19,320.00000	17,925,000	18.85	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		62,430.00000	65,955,000	18.85	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.19890	12.29380		13.49	17,749,399.50	1,455	10,710.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		866.00000	772,000	13.33	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		22.00000	23,000	13.33	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		818.00000	725,000	12.98	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		24.00000	26,000	12.98	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		914.00000	820,000	13.69	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		20.00000	21,000	13.69	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		771.00000	678,000	12.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		27.00000	29,000	12.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		473.00000	401,000	12.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		79.00000	102,000	12.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,303.00000	1,210,000	16.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		9.00000	11,000	16.54	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		549.00000	471,000	12.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		55.00000	72,000	12.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		234.00000	194,000	13.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		240.00000	295,000	13.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		962.00000	868,000	14.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		18.00000	19,000	14.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,401.00000	1,307,000	17.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		7.00000	8,000	17.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		631.00000	548,000	12.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		37.00000	49,000	12.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,205.00000	1,111,000	15.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		11.00000	12,000	15.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		403.00000	337,000	13.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		109.00000	138,000	13.08	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		437.00000	368,000	12.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		93.00000	119,000	12.98	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		148.00000	122,000	14.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		404.00000	473,000	14.86	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		641.00000	720,000	15.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		85.00000	69,000	15.93	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,275.00000	1,366,000	17.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		19.00000	15,000	17.54	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.35110	12.44660		14.41	3,026,019.50	245	2,885.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		769.00000	697,000	13.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		172.00000	196,000	13.45	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		736.00000	667,000	13.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		189.00000	216,000	13.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		805.00000	729,000	13.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		158.00000	178,000	13.36	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.50280	12.59900		15.43	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		364.00000	340,000	17.54	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,215.00000	1,287,000	17.54	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		353.00000	331,000	17.65	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,254.00000	1,328,000	17.65	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		375.00000	350,000	17.43	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,176.00000	1,247,000	17.43	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10140	0.10210		15.75	0.00	0	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,214.00000	1,145,000	17.05	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		4.00000	5,000	17.05	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		342.00000	301,000	15.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		132.00000	161,000	15.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,210.00000	2,140,000	23.43	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	23.43	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10290	0.10360		16.74	0.00	0	25.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		287.00000	274,000	18.91	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		727.00000	784,000	18.91	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		117.00000	113,000	21.56	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,557.00000	1,623,000	21.56	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		740.00000	701,000	16.71	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		180.00000	211,000	16.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.14120	10.22830		12.01	16,580,862.00	1,635	21,537.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		249.00000	194,000	12.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		121.00000	153,000	12.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		219.00000	168,000	12.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		141.00000	177,000	12.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		281.00000	222,000	12.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		103.00000	131,000	12.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,181.00000	1,095,000	15.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		3.00000	4,000	15.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		171.00000	131,000	12.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		193.00000	240,000	12.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		468.00000	394,000	12.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		40.00000	53,000	12.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,231.00000	1,144,000	15.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		3.00000	3,000	15.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		388.00000	319,000	12.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		60.00000	78,000	12.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		73.00000	54,000	14.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		445.00000	513,000	14.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		51.00000	38,000	14.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		573.00000	647,000	14.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		151.00000	115,000	12.71	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		223.00000	274,000	12.71	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		25.00000	18,000	16.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		897.00000	977,000	16.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		9.00000	6,000	17.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,281.00000	1,365,000	17.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		37.00000	27,000	15.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		709.00000	786,000	15.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		5.00000	3,000	18.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,527.00000	1,612,000	18.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		34.00000	25,000	16.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		756.00000	834,000	16.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		694.00000	611,000	12.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		16.00000	20,000	12.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		16.00000	11,000	17.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,088.00000	1,170,000	17.51	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		46.00000	34,000	15.19	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		618.00000	693,000	15.19	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		802.00000	881,000	16.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		30.00000	22,000	16.33	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,379.00000	1,464,000	18.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		7.00000	5,000	18.18	0.00	0	10,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		314.00000	252,000	12.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		86.00000	111,000	12.10	0.00	0	3,400.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.28020	10.36910		13.48	10,897,012.00	1,060	25,699.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		338.00000	295,000	13.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		369.00000	415,000	13.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		319.00000	278,000	14.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		400.00000	448,000	14.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		358.00000	313,000	13.78	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		339.00000	383,000	13.78	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.42210	10.51280		14.27	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		404.00000	363,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		617.00000	666,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		384.00000	344,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		647.00000	697,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		392.00000	382,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		555.00000	635,000	15.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.82350	10.92530		14.63	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		694.00000	654,000	15.70	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,262.00000	1,324,000	15.70	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		680.00000	641,000	15.77	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,298.00000	1,361,000	15.77	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		708.00000	667,000	15.62	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,226.00000	1,287,000	15.62	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			421.61100	420.70100			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	03/05/2012	Index Future			428.70900	426.59200			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			435.18900	433.04800			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			383.93400	383.00300			46,072,080.00	12	0.00
ALBI	On	03/05/2012	Index Future			389.73100	388.36700			46,767,720.00	12	926.00
ALBI	On	02/08/2012	Index Future			395.62300	394.24400			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.75320	7.80210		16.17	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		139.00000	126,000	18.06	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		437.00000	473,000	18.06	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		128.00000	116,000	18.33	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		476.00000	513,000	18.33	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		151.00000	137,000	17.79	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		399.00000	434,000	17.79	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.72820	7.77720		15.85	0.00	406	1,372.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		149.00000	133,000	17.03	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		272.00000	305,000	17.03	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		134.00000	119,000	17.32	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Put		307.00000	341,000	17.32	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Call		166.00000	148,000	16.73	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Put		239.00000	270,000	16.73	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.23390	8.27650		11.95	36,846,702.50	4,475	18,231.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,029.00000	986,000	16.14	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		3.00000	2,000	16.14	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		979.00000	936,000	15.78	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	7.30	Put		3.00000	2,000	15.78	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,078.00000	1,036,000	16.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		2.00000	2,000	16.49	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		880.00000	837,000	15.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		4.00000	3,000	15.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,327.00000	1,285,000	18.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	1,000	18.28	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		540.00000	500,000	12.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		14.00000	16,000	12.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		831.00000	788,000	14.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		5.00000	4,000	14.71	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,277.00000	1,235,000	17.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	1,000	17.92	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,077.00000	2,034,000	19.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	0,000	19.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		403.00000	366,000	12.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		27.00000	32,000	12.24	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.26590	8.30880		12.78	0.00	0	8,883.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		706.00000	667,000	12.64	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		47.00000	51,000	12.64	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		664.00000	626,000	12.61	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		55.00000	60,000	12.61	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		749.00000	710,000	12.66	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		40.00000	44,000	12.66	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.30240	8.34540		13.43	0.00	0	2,328.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		408.00000	382,000	13.35	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		299.00000	316,000	13.35	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		384.00000	359,000	13.41	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		325.00000	343,000	13.41	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		434.00000	406,000	13.29	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		275.00000	290,000	13.29	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.37120	9.41130		16.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,406.00000	2,362,000	15.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		295.00000	291,000	15.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,364.00000	2,319,000	15.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		303.00000	298,000	15.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,448.00000	2,404,000	15.61	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		287.00000	283,000	15.61	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.71580	7.77210		11.89	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		269.00000	229,000	12.02	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		47.00000	63,000	12.02	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		233.00000	196,000	11.98	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		61.00000	80,000	11.98	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		308.00000	265,000	12.07	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		36.00000	49,000	12.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.80130	7.85810		11.32	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		127.00000	112,000	12.76	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		419.00000	461,000	12.76	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		116.00000	103,000	12.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		458.00000	502,000	12.97	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		139.00000	123,000	12.56	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		381.00000	422,000	12.56	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.09280	0.10340			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.18730	0.17360			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.03660	0.04320			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.13380	0.11280			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.06830	0.07650			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.06810	0.07530			0.00	0	12,500.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.42140	8.49300		14.63	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		137.00000	112,000	15.56	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		244.00000	291,000	15.56	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		121.00000	98,000	15.80	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		278.00000	327,000	15.80	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		155.00000	127,000	15.33	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		212.00000	256,000	15.33	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.54910	8.62140		15.94	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		196.00000	173,000	17.99	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		675.00000	724,000	17.99	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		186.00000	163,000	18.18	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		715.00000	764,000	18.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	18/06/2012	Foreign Exchange Future	9.05	Call		208.00000	183,000	17.80	0.00	0	0.00
CHF / R	On	18/06/2012	Foreign Exchange Future	9.05	Put		637.00000	684,000	17.80	0.00	0	0.00
CRD1	On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			384.69200	383.89100			0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Call		148,910.00000	156,920,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		148,810.00000	156,820,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		149,010.00000	157,020,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			390.30400	389.26700			0.00	0	181.00
GOVI	On	03/05/2012	GOVI	382.00	Call		72,670.00000	83,040,000		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		72,570.00000	82,940,000		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		72,770.00000	83,140,000		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			396.20400	395.15800			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	02/08/2012	GOVI	390.00	Call		51,580.00000	62,040,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		51,480.00000	61,940,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		51,680.00000	62,140,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			167.94900	168.10800			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			170.55100	170.46200			0.00	0	514.00
IGOV	On	02/08/2012	Index Future			173.12900	173.04200			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			456.34300	456.34300			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			463.63400	463.63400			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.36500	473.36500			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	15/02/2012	Jibar Tradeable Future				5.60000	5.60000			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				5.61000	5.60000			0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future				5.62000	5.61000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				5.64000	5.63000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future				5.65000	5.65000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.70000	5.69000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.80000	5.80000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.91000	5.91000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.05000	6.06000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.22000	6.25000			0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.42000	6.45000			0.00	0	1,000.00
JN02	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.43250	6.45390		10.71	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call			208.00000	191,000	11.07	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put			38.00000	42,000	11.07	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call			200.00000	184,000	11.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put			40.00000	45,000	11.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call			215.00000	199,000	11.11	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put			35.00000	40,000	11.11	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.48460	6.50500		12.60	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call			319.00000	305,000	12.77	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put			114.00000	120,000	12.77	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call			288.00000	274,000	12.71	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put			133.00000	139,000	12.71	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call			353.00000	338,000	12.83	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put			98.00000	103,000	12.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTH1	On	02/02/2012	Index Future			379.11300	377.56600			0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future			6.39000	6.39100		3.17	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		7,320.00000	7,324,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		7,487.00000	7,490,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		7,153.00000	7,157,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		572.00000	576,000	3.13	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		0.00000	0,000	3.13	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		1,421.00000	1,418,000	3.02	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		0.00000	0,000	3.02	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,349.00000	2,353,000	3.21	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		0.00000	0,000	3.21	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Put		510.00000	507,000	3.07	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		0.00000	0,000	3.07	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Put		16.00000	0,000	3.11	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	02/02/2012	Bond Future	6.45	Call		229.00000	216,000	3.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Call		930.00000	934,000	3.15	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		0.00000	0,000	3.15	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,876.00000	2,879,000	3.23	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		0.00000	0,000	3.23	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.44900	6.45500		3.07	0.00	0	10,880.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,837.00000	5,857,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1.00000	1,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,994.00000	6,014,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,680.00000	5,700,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1.00000	1,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,141.00000	1,124,000	3.02	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		451.00000	454,000	3.02	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		833.00000	840,000	3.07	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		682.00000	669,000	3.07	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		1,360.00000	1,371,000	3.14	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		375.00000	366,000	3.14	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.47600	6.48300		3.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,722.00000	4,741,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		126.00000	123,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,857.00000	4,876,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		114.00000	111,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,587.00000	4,606,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		139.00000	136,000	3.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future			6.50400	6.50900		3.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,286.00000	2,292,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		894.00000	886,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,381.00000	2,388,000	3.62	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		848.00000	841,000	3.62	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,193.00000	2,199,000	3.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		942.00000	934,000	3.60	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.50100	6.50300		3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,902.00000	1,903,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,265.00000	1,261,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,979.00000	1,980,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,214.00000	1,210,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,827.00000	1,828,000	3.18	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,319.00000	1,315,000	3.18	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.06000	8.12100		12.24	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		8,163.00000	8,761,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		8,603.00000	9,200,000	12.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	12.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,720.00000	8,318,000	12.55	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	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	12.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		3,703.00000	3,105,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		0.00000	0,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Put		14,530.00000	13,932,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Put		1,209.00000	592,000	11.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		19.00000	0,000	11.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	12.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		38,012.00000	38,610,000	12.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		109,786.00000	110,384,000	12.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	12.92	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.12300	8.19700		11.60	9,927,632.80	80	26,982.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,970.00000	8,573,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		619.00000	509,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,343.00000	8,954,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		556.00000	455,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,601.00000	8,194,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		688.00000	569,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,525.00000	4,063,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,630.00000	1,880,000	11.39	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,844.00000	2,496,000	11.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,873.00000	3,237,000	11.57	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		4,537.00000	5,009,000	11.83	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,684.00000	1,443,000	11.83	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,877.00000	7,447,000	12.14	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	8.85	Put		848.00000	706,000	12.14	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.18500	8.26100		14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,634.00000	8,101,000	15.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,156.00000	2,905,000	15.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,925.00000	8,401,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,003.00000	2,761,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,349.00000	7,806,000	15.26	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,318.00000	3,056,000	15.26	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,095.00000	4,742,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,991.00000	5,357,000	14.88	0.00	0	8,750.00
R186	On	01/11/2012	Bond Future			8.24700	8.32400		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		8,283.00000	8,724,000	14.90	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,436.00000	4,162,000	14.90	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		8,552.00000	9,000,000	14.94	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,266.00000	3,999,000	14.94	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		8,017.00000	8,450,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,612.00000	4,330,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.30400	8.38300		14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		7,642.00000	8,037,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,587.00000	6,261,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		7,883.00000	8,285,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,381.00000	6,062,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		7,412.00000	7,800,000	14.92	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		6,806.00000	6,474,000	14.92	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.97121	218.86510			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		865.00000	971,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		815.00000	921,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		915.00000	1,021,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.73535	215.62824			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		628.00000	735,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Call		578.00000	685,000		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		678.00000	785,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			248.85681	248.85771			0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Call		11,858.00000	11,857,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		11,808.00000	11,807,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		11,908.00000	11,907,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future			253.03559	252.34261			10,121,423.60	40	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		1,343.00000	2,036,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		1,293.00000	1,986,000		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		1,393.00000	2,086,000		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	02/02/2012	Bond Future			5.96000	5.95000		2.55	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		6,036.00000	6,009,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		6,162.00000	6,135,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,909.00000	5,882,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	2.64	0.00	0	0.00
R201	On	03/05/2012	Bond Future			5.99600	5.98000		2.29	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,300.00000	4,260,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1.00000	0,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,418.00000	4,378,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,181.00000	4,142,000	2.51	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	03/05/2012	Bond Future	7.70	Put		0.00000	1,000	2.51	0.00	0	0.00
R201	On	02/08/2012	Bond Future			5.98100	5.96200		2.80	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,476.00000	3,435,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		61.00000	63,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,578.00000	3,536,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		55.00000	56,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,374.00000	3,333,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		68.00000	70,000	2.99	0.00	0	0.00
R201	On	01/11/2012	Bond Future			5.94800	5.92400		2.49	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,655.00000	1,620,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		489.00000	503,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,727.00000	1,691,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		460.00000	473,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,585.00000	1,550,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		519.00000	533,000	2.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.84900	5.81700		2.23	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,404.00000	1,367,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		631.00000	651,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,462.00000	1,424,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		600.00000	620,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,346.00000	1,310,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		662.00000	683,000	2.26	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future			185.78405	186.37402			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,374.00000	8,784,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,324.00000	8,734,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		9,424.00000	8,834,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future			188.68394	188.98392			12,264,456.10	65	37,020.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		1,016.00000	1,316,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		1,066.00000	1,366,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		966.00000	1,266,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.07000	7.08100		5.78	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		7,509.00000	7,561,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		7,724.00000	7,776,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		7,294.00000	7,346,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	0,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		622.00000	567,000	5.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		3.00000	0,000	5.68	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	02/02/2012	Bond Future	7.20	Put		6.00000	0,000	5.76	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		564.00000	610,000	5.76	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Call		1,257.00000	1,309,000	5.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		0.00000	0,000	5.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Call		3,995.00000	4,047,000	6.01	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	6.01	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.12900	7.16200		5.69	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,889.00000	7,036,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		16.00000	14,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		7,094.00000	7,240,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		14.00000	11,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,685.00000	6,831,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		20.00000	17,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,597.00000	1,504,000	5.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		863.00000	919,000	5.61	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,228.00000	1,148,000	5.66	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		1,174.00000	1,243,000	5.66	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,971.00000	2,066,000	5.78	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		682.00000	627,000	5.78	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		3,138.00000	3,257,000	5.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		308.00000	278,000	5.93	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.18600	7.22100		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,792.00000	5,917,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		441.00000	415,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,962.00000	6,089,000	7.18	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	8.55	Put		409.00000	385,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,623.00000	5,747,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		475.00000	448,000	7.18	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.24700	7.28200		6.78	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,578.00000	3,665,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,668.00000	1,611,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,707.00000	3,797,000	6.99	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,596.00000	1,541,000	6.99	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,449.00000	3,535,000	6.95	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,741.00000	1,683,000	6.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.29900	7.33500		6.33	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,336.00000	1,378,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,672.00000	4,573,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,402.00000	1,446,000	6.14	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,535.00000	4,438,000	6.14	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,276.00000	1,317,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,816.00000	4,716,000	6.13	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.36000	7.39100		7.21	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		8,279.00000	8,448,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		8,523.00000	8,691,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.95	Call		8,035.00000	8,203,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		771.00000	600,000	7.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		3.00000	0,000	7.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Call		3,236.00000	3,404,000	7.31	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	7.31	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Call		599.00000	757,000	7.10	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		10.00000	0,000	7.10	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.42600	7.47400		6.84	0.00	0	3,126.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,491.00000	6,731,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		71.00000	60,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,722.00000	6,963,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		61.00000	51,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,261.00000	6,499,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		83.00000	70,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,025.00000	2,832,000	6.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		506.00000	564,000	6.65	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,294.00000	2,456,000	6.98	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		861.00000	772,000	6.98	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.49100	7.54100		8.56	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,594.00000	5,787,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		882.00000	822,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,776.00000	5,971,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		826.00000	768,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,409.00000	5,599,000	9.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/08/2012	Bond Future	8.45	Put		936.00000	873,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.55600	7.60800		8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,071.00000	4,223,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,180.00000	2,077,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,219.00000	4,374,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,090.00000	1,990,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,925.00000	4,074,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,272.00000	2,167,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.61200	7.66600		8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,263.00000	4,409,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,710.00000	2,602,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,400.00000	4,549,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,617.00000	2,513,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		4,128.00000	4,272,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,806.00000	2,696,000	8.34	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.86000	5.83000		1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,900.00000	3,845,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,988.00000	3,933,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	1.62	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	02/02/2012	Bond Future	7.95	Call		3,813.00000	3,757,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	1.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.88900	5.86000		1.44	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,602.00000	2,555,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		1.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,680.00000	2,633,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		1.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,524.00000	2,477,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		1.00000	0,000	1.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.84800	5.81300		1.67	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,996.00000	1,950,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		35.00000	38,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		2,059.00000	2,013,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		31.00000	34,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,933.00000	1,888,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		40.00000	43,000	1.78	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.75600	5.70900		1.36	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		682.00000	649,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		347.00000	368,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		719.00000	684,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		327.00000	346,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		647.00000	614,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		369.00000	391,000	1.38	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.50000	5.43200		1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		753.00000	711,000	1.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	6.00	Put		243.00000	262,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		785.00000	742,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		230.00000	248,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		722.00000	681,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		256.00000	277,000	1.10	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.59000	7.62600		7.43	984,511.50	10	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		7,569.00000	7,778,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,830.00000	8,039,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		7,307.00000	7,516,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		1,615.00000	1,406,000	7.23	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		0.00000	0,000	7.23	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Put		92.00000	0,000	7.38	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		231.00000	348,000	7.38	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Call		1,287.00000	1,496,000	7.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		0.00000	0,000	7.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Call		4,903.00000	5,112,000	7.78	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	7.78	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.66300	7.71100		8.01	0.00	0	24,935.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,809.00000	6,054,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		176.00000	150,000	8.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.80	Call		6,046.00000	6,294,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		152.00000	130,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,570.00000	5,812,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		198.00000	170,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,433.00000	2,257,000	7.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		951.00000	1,045,000	7.88	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,770.00000	1,622,000	7.97	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,426.00000	1,549,000	7.97	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,547.00000	2,722,000	8.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		938.00000	842,000	8.17	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,749.00000	3,959,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		504.00000	444,000	8.36	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.73200	7.78100		10.08	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,120.00000	6,323,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		999.00000	934,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,313.00000	6,519,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		937.00000	875,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,924.00000	6,124,000	10.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,059.00000	991,000	10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.79600	7.84800		9.88	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,544.00000	4,709,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,439.00000	2,327,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,703.00000	4,872,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,340.00000	2,232,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,386.00000	4,549,000	9.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2012	Bond Future	8.20	Put		2,540.00000	2,426,000	9.98	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.85600	7.90900		9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,791.00000	4,948,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,057.00000	2,942,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,940.00000	5,100,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,956.00000	2,843,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,643.00000	4,798,000	9.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,161.00000	3,043,000	9.94	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			7.65000	7.68100		7.83	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,789.00000	7,982,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		8,068.00000	8,261,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		7,509.00000	7,702,000	8.34	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	8.34	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		1,454.00000	1,261,000	7.53	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		0.00000	0,000	7.53	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Put		102.00000	0,000	7.66	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		220.00000	312,000	7.66	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,353.00000	1,547,000	7.77	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	02/02/2012	Bond Future	7.90	Put		0.00000	0,000	7.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Call		5,227.00000	5,421,000	8.13	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	8.13	0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.71000	7.75700		9.14	0.00	0	9,269.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,297.00000	7,567,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		105.00000	88,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,557.00000	7,829,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		90.00000	76,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,039.00000	7,307,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		122.00000	104,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,620.00000	2,434,000	9.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		1,040.00000	1,140,000	9.01	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,904.00000	1,748,000	9.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,556.00000	1,687,000	9.11	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,772.00000	2,958,000	9.37	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,011.00000	910,000	9.37	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		4,067.00000	4,290,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		545.00000	482,000	9.60	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.77100	7.82000		11.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,433.00000	6,652,000	11.65	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,108.00000	1,035,000	11.65	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,646.00000	6,868,000	11.68	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,046.00000	976,000	11.68	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,222.00000	6,438,000	11.62	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,173.00000	1,098,000	11.62	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			7.83200	7.88300		11.37	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,835.00000	5,011,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,738.00000	2,618,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		5,006.00000	5,185,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,628.00000	2,511,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,666.00000	4,838,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,851.00000	2,727,000	11.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.88800	7.94000		10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		4,383.00000	4,536,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,045.00000	3,904,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		4,534.00000	4,690,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,916.00000	3,777,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		4,239.00000	4,390,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,183.00000	4,039,000	10.96	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.50500	8.57100		16.61	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,399.00000	3,944,000	16.83	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	16.83	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,779.00000	4,324,000	16.87	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	16.87	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	02/02/2012	Bond Future	8.95	Call		3,015.00000	3,560,000	16.79	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	16.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.56500	8.63800		16.60	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,218.00000	4,625,000	16.90	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,371.00000	1,183,000	16.90	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,480.00000	4,899,000	16.96	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,253.00000	1,077,000	16.96	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,963.00000	4,357,000	16.84	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,499.00000	1,298,000	16.84	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.62200	8.69600		20.49	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,929.00000	7,325,000	21.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,688.00000	2,487,000	21.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		7,167.00000	7,571,000	21.10	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,562.00000	2,369,000	21.10	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,693.00000	7,082,000	20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,819.00000	2,611,000	20.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.67800	8.75400		21.22	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		6,561.00000	6,914,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,651.00000	4,398,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,772.00000	7,131,000	21.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,484.00000	4,237,000	21.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		6,352.00000	6,699,000	21.43	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,824.00000	4,565,000	21.43	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.73200	8.80900		20.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		7,222.00000	7,569,000	21.01	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	07/02/2013	Bond Future	9.00	Put		5,749.00000	5,489,000	21.01	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		7,426.00000	7,778,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,575.00000	5,319,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		7,020.00000	7,361,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,928.00000	5,662,000	20.96	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			139.33801	139.52007			2,786,760.20	20	0.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,520.00000	8,338,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		8,470.00000	8,288,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		8,570.00000	8,388,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future			139.53289	139.71782			8,371,973.40	60	795.00
R210	On	03/05/2012	Bond Future	139.00	Call		718.00000	533,000		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		668.00000	483,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2012	Bond Future	138.95	Call		768.00000	583,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			116.52286	116.63695			0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,137.00000	6,023,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		6,087.00000	5,973,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		6,187.00000	6,073,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.20993	118.27025			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		70.00000	10,000		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		20.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	40,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		120.00000	60,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			114.57905	114.57975			0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		6,080.00000	6,079,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		6,030.00000	6,029,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		6,130.00000	6,129,000		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	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future			116.18329	116.18427			5,809,164.50	50	2,827.00
R212	On	03/05/2012	Bond Future	115.30	Call		884.00000	883,000		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		834.00000	833,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		934.00000	933,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.47000	8.53600		14.93	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,736.00000	4,288,000	15.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	15.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		4,124.00000	4,676,000	15.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	15.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		3,345.00000	3,897,000	15.09	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	15.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.54000	8.60800		14.87	0.00	0	92.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,849.00000	6,290,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		816.00000	696,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		6,145.00000	6,595,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		739.00000	628,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,556.00000	5,987,000	15.37	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		899.00000	769,000	15.37	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.60000	8.66900		18.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.25	Call		7,155.00000	7,529,000	18.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,638.00000	2,451,000	18.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		7,402.00000	7,783,000	18.88	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,514.00000	2,333,000	18.88	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,910.00000	7,278,000	18.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,768.00000	2,574,000	18.78	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.66200	8.73300		18.97	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,712.00000	7,044,000	19.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,618.00000	4,380,000	19.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,930.00000	7,267,000	19.25	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,453.00000	4,219,000	19.25	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		6,498.00000	6,824,000	19.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,790.00000	4,546,000	19.15	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.72300	8.79600		18.52	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		7,330.00000	7,658,000	18.75	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,745.00000	5,495,000	18.75	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		7,538.00000	7,872,000	18.79	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,571.00000	5,327,000	18.79	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		7,123.00000	7,446,000	18.70	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,922.00000	5,667,000	18.70	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R:On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1 On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future			1.22290	1.22940		15.60	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Call		438.00000	398,000	15.60	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		144.00000	169,000	15.60	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		199.00000	177,000	16.72	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		405.00000	448,000	16.72	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		829.00000	773,000	15.55	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		35.00000	44,000	15.55	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.23820	1.24490		17.04	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,081.00000	1,029,000	15.74	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		132.00000	147,000	15.74	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		736.00000	695,000	16.10	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		287.00000	313,000	16.10	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,514.00000	1,454,000	16.60	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		65.00000	72,000	16.60	0.00	0	0.00

Total for Derivatives :									468,797,727.60	48,165	1,121,396.00
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i-Bonds

1BG4A On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	14,008,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	5,000.00
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			0.00	0	5,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			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
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000		14,000,000,000,000.00	140,000,000	25,000,000.00	
ABLI02	On	08/05/2014			100.00000	100.00000		7,500,000,000,000.00	75,000,000	25,000,000.00	
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	2,400,000.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	6,504,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	26,505,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		280,000,000,000.00		2,800,000	702,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016			100.00000	100.00000			0.00	0	160,000,000.00
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	100.00000		7,500,000,000,000.00		75,000,000	75,000,000.00
ACL150	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF1B	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			160,000,000,000.00	1,600,000	7,900,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	14,001,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			90,000,000,000.00	900,000	300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	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
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
BG22BOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22COn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22DOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22YOn 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32AOn 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32AOn 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32AOn 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,006,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
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
BIDC17	On	03/02/2012			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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	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			0.00	0	4,002,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	12,005,000.00
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	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000		800,000,000,000.00		8,000,000	3,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000		18,000,000,000,000.00	180,000,000	140,000,000.00	
CLN234	On	19/04/2013			100.00000	100.00000		5,110,000,000,000.00	51,100,000	51,100,000.00	
CLN235	On	19/04/2013			100.00000	100.00000		1,022,000,000,000.00	10,220,000	10,220,000.00	
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		4,000,000,000,000.00		40,000,000	37,376,630.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000		736,000,000,000.00		7,360,000	8,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	12/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	30/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	25,180,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			532,400,000,000.00	5,324,000	82,425,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			2,632,000,000,000.00	26,320,000	135,002,000.00
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			0.00	0	16,335,074.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ149L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ169L	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			310,800,000,000.00	3,108,000	52,084,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			316,525,750,000.00	34,219,000	300,386,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			149,740,000,000.00	14,974,000	79,607,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			88,964,050,000.00	11,333,000	21,867,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			141,930,000,000.00	18,924,000	158,827,000.00
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
FR2A3	On	15/08/2013	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
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	4,504,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	7,000,000.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2C	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2C	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	1,601,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	159,514,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX On	09/05/2047	Spot Bond	100.00000	100.00000			0.00	0	8.00
GPT11 On	29/01/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT12 On	28/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT13 On	01/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT14 On	30/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2A On	01/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B On	01/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C On	01/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2 On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA28 On	01/09/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA29 On	15/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
GRA29 On	15/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
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	06/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	200,000.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			17,492,200,000,000.00	174,922,000	83,311,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
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			2,000,000,000,000.00	20,000,000	21,005,000.00
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			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000				0.00	0	3,002,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000				0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012	Spot Bond			100.00000	100.00000		8,000,000,000,000.00	80,000,000,000.00	80,000,000	40,000,000.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND248 On 27/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND249 On 04/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND250 On 11/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114 On 31/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116 On 31/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING126 On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING127 On 07/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING128 On 26/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING130 On 16/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING131 On 24/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING132 On 22/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133 On 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134 On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,005,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IWA131	On	04/08/2012	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
IVA133	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA217	On	26/04/2012			100.00000	100.00000			44,500,000,000,000.00	445,000,000	445,000,000.00
IVA218	On	03/05/2012			100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA249	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000		30,030,000,000.00		3,000,000	1,000,000.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	74,800,000.00
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			0.00	0	16,029,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	2,009,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	3,505,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11EOn	27/10/2014	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
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		4,000,000,000,000.00		40,000,000	28,005,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,002,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,008,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
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	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000		400,000,000,000.00		4,000,000	2,000,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	115,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		120,000,000,000.00		1,200,000	307,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		100,000,000,000.00		1,000,000	4,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	30,509,000.00
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
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	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
PR2B1EOn	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
PR2B4EOn	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
PR2C1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	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
PR2D1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.38500	6.39000		184,637,193,041,700.00	28,917,336,420	16,993,858,000.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.05000	8.12000		81,405,367,400,000.00	10,112,468,000	10,218,731,271.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			218.97120	218.83241		21,575,232,336,000.00	98,530,000	593,531,155.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.14000	2.17000			1,731,078,100,000.00	808,915,000	622,203,308.00
R201	On	21/12/2014	Spot Bond			5.96500	5.95000			6,032,482,045,000.00	1,011,313,000	2,611,455,000.00
R202	On	07/12/2033	Spot Bond			2.33000	2.32000			776,610,669,000.00	333,309,300	1,688,280,000.00
R203	On	15/09/2017	Spot Bond			7.05000	7.08000			32,155,099,350,000.00	4,561,007,000	6,411,876,000.00
R204	On	21/12/2018	Spot Bond			7.34500	7.39000			21,278,876,496,280.00	2,897,056,024	6,950,770,024.00
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			5.85500	5.83000			14,028,041,340,000.00	2,395,908,000	4,574,295,000.00
R207	On	15/01/2020	Spot Bond			7.58000	7.62500			130,700,520,068,920.00	17,242,812,674	11,253,921,000.00
R208	On	31/03/2021	Spot Bond			7.63500	7.68000			26,760,487,881,420.00	3,504,975,492	8,659,132,492.00
R209	On	31/03/2036	Spot Bond			8.50000	8.57000			43,407,373,300,000.00	5,106,749,800	8,649,935,800.00
R210	On	31/03/2028	Spot Bond			2.36000	2.35000			337,770,988,000.00	143,123,300	957,441,300.00
R211	On	31/01/2017	Spot Bond			0.91000	0.90000			12,740,000,000.00	14,000,000	154,175,000.00
R212	On	31/01/2022	Spot Bond			2.07000	2.07000			210,084,300,000.00	101,490,000	613,225,000.00
R213	On	28/02/2031	Spot Bond			8.47000	8.53500			34,428,991,520,000.00	4,064,816,000	3,344,720,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			7,706,692,500,000.00	1,185,645,000	3,461,766,000.00
R221C	On	15/03/2012	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
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	32,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	6,000,000.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,024,912.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,004,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR005	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	805,000.00
SBS14	On	07/02/2014	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
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	6,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	19,502,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	1,660,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	8,534,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	198,000.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
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	0.00
SYN82	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			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
SYN884	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012	Spot Bond			100.00000	100.00000		20,200,000,000,000.00	202,000,000	202,000,000	202,000,000.00
SYN892	On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000		50,000,000,000,000.00	500,000,000	500,000,000	500,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,004,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,018,678,530.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			420,500,000,000.00	4,205,000	269,765,780.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			52,900,000,000,000.00	529,000,000	724,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	151,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	13,024,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,000,000.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP126On	04/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
UG21 On	02/03/2021	Spot Bond	100.00000	100.00000			0.00	0	0.00
UTR02 On	21/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
UTR041On	19/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
UTR042On	19/04/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
UTR043On	06/04/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
UTR40 On	10/09/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
VIP1A2On	07/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
VIP1A3On	07/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
VIP1A4On	07/05/2012	Spot Bond	7.57500	7.57500			0.00	0	0.00
VIP1A5On	07/11/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
VIP1B2On	07/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
VIP1B3On	07/11/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
VIP1C2On	07/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
VIP1C3On	07/11/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
VOD002On	28/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			393,300,000,000.00	3,933,000	29,002,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	128,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			210,000,000,000.00	2,100,000	42,700,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							889,621,031,136,320.00	85,398,997,010	95,691,349,284.00
Grand Total:							889,621,499,934,048.00	15,399,045,175	95,692,470,680.00