

Daily MTM Report

Daily summary for: 13/03/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/03/2012 Foreign Exchange Future			7.55490	7.58420		14.27	266,922,171.90	35,331	173,863.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		549.00000	519,000	21.53	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		1.00000	0,000	21.53	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		499.00000	469,000	20.60	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		1.00000	0,000	20.60	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		599.00000	569,000	22.45	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		1.00000	0,000	22.45	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		585.00000	555,000	22.19	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		1.00000	0,000	22.19	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		435.00000	406,000	19.42	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		1.00000	1,000	19.42	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		337.00000	308,000	18.13	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		3.00000	3,000	18.13	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		784.00000	755,000	25.88	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		0.00000	0,000	25.88	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		386.00000	356,000	18.78	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		2.00000	1,000	18.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		834.00000	805,000	25.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		0.00000	0,000	25.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		83.00000	58,000	14.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		49.00000	53,000	14.27	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		4.00000	2,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		370.00000	397,000	20.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		197.00000	168,000	16.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		13.00000	13,000	16.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		0.00000	0,000	25.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		716.00000	745,000	25.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		884.00000	855,000	25.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		0.00000	0,000	25.60	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		0.00000	0,000	26.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		766.00000	795,000	26.65	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		734.00000	705,000	24.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		0.00000	0,000	24.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		3.00000	1,000	21.26	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		419.00000	446,000	21.26	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		485.00000	455,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		1.00000	0,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		934.00000	905,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		0.00000	0,000	25.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		155.00000	126,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		21.00000	21,000	15.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		1.00000	0,000	24.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		617.00000	645,000	24.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		9.00000	5,000	18.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		275.00000	300,000	18.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		535.00000	505,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		1.00000	0,000	21.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		984.00000	955,000	25.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	0,000	25.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		13.00000	7,000	18.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		229.00000	252,000	18.15	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		2.00000	1,000	22.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		468.00000	496,000	22.04	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		6.00000	3,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		322.00000	348,000	19.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		1.00000	0,000	23.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		567.00000	595,000	23.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		242.00000	213,000	16.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		8.00000	8,000	16.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		289.00000	259,000	17.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		5.00000	4,000	17.49	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		684.00000	655,000	24.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		0.00000	0,000	24.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		26.00000	16,000	16.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		142.00000	161,000	16.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		1.00000	1,000	22.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		517.00000	546,000	22.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		116.00000	89,000	14.91	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		32.00000	34,000	14.91	0.00	0	2,520.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,184.00000	1,155,000	24.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	24.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,434.00000	1,405,000	24.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	24.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		55.00000	39,000	15.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		71.00000	84,000	15.05	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		0.00000	0,000	25.16	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		666.00000	695,000	25.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,384.00000	1,355,000	24.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	24.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		634.00000	605,000	23.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	23.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		18.00000	11,000	17.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		184.00000	206,000	17.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		0.00000	0,000	27.37	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		816.00000	845,000	27.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,134.00000	1,105,000	24.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	0,000	24.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		38.00000	25,000	15.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		104.00000	120,000	15.82	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,034.00000	1,005,000	25.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	0,000	25.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,084.00000	1,055,000	25.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	0,000	25.04	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,234.00000	1,205,000	24.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	24.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,484.00000	1,455,000	23.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		0.00000	0,000	28.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		866.00000	895,000	28.09	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		0.00000	0,000	28.81	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		916.00000	945,000	28.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		0.00000	0,000	33.12	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,216.00000	1,245,000	33.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,416.00000	1,445,000	35.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		0.00000	0,000	35.99	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		0.00000	0,000	30.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		1,016.00000	1,045,000	30.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		0.00000	0,000	30.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,066.00000	1,095,000	30.96	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,166.00000	1,195,000	32.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		0.00000	0,000	32.40	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,116.00000	1,145,000	31.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		0.00000	0,000	31.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,666.00000	1,695,000	38.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		0.00000	0,000	38.14	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,916.00000	1,945,000	39.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		0.00000	0,000	39.92	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,616.00000	1,645,000	37.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		0.00000	0,000	37.78	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.65620	7.68550		15.52	79,249,326.20	10,351	104,219.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		507.00000	480,000	14.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		72.00000	74,000	14.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		469.00000	445,000	14.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		84.00000	89,000	14.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		547.00000	520,000	14.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		62.00000	64,000	14.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		126.00000	121,000	17.91	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		541.00000	565,000	17.91	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		16.00000	15,000	15.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		951.00000	921,000	15.61	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		71.00000	69,000	20.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		886.00000	913,000	20.17	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		59.00000	57,000	21.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		1,024.00000	1,051,000	21.00	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		52.00000	51,000	21.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,117.00000	1,145,000	21.55	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		717.00000	688,000	14.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		32.00000	32,000	14.70	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		341.00000	321,000	15.09	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		156.00000	165,000	15.09	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		148.00000	141,000	17.36	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	18/06/2012	Foreign Exchange Future	8.00	Put		463.00000	485,000	17.36	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		109.00000	104,000	18.48	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		624.00000	648,000	18.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		222.00000	210,000	16.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		287.00000	304,000	16.05	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,211.00000	1,239,000	22.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		46.00000	45,000	22.10	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		241.00000	228,000	15.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		256.00000	272,000	15.78	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,595.00000	1,624,000	24.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		30.00000	30,000	24.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Call		82.00000	79,000	19.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.40	Put		797.00000	823,000	19.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Call		673.00000	645,000	14.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.05	Put		38.00000	39,000	14.63	0.00	0	20,100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Put		229.00000	241,000	15.52	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.65	Call		264.00000	247,000	15.52	0.00	0	6,700.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.75810	7.78790		16.47	0.00	0	7,977.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		702.00000	674,000	14.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		114.00000	116,000	14.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		665.00000	638,000	14.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		127.00000	130,000	14.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		739.00000	711,000	14.97	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		101.00000	103,000	14.97	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		141.00000	145,000	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
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		629.00000	603,000	15.00	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,423.00000	1,451,000	22.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		111.00000	109,000	22.03	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		327.00000	316,000	17.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		439.00000	458,000	17.09	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		167.00000	163,000	20.03	0.00	0	2,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		979.00000	1,005,000	20.03	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,515.00000	1,543,000	22.43	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		103.00000	101,000	22.43	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,152.00000	1,179,000	20.83	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		140.00000	137,000	20.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		405.00000	390,000	16.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		317.00000	332,000	16.29	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		812.00000	836,000	19.19	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		200.00000	194,000	19.19	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		267.00000	258,000	17.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		579.00000	600,000	17.92	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.85810	7.88890		17.67	0.00	0	10,035.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		561.00000	545,000	17.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		372.00000	387,000	17.13	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		539.00000	524,000	17.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		400.00000	416,000	17.31	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		584.00000	567,000	16.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		345.00000	359,000	16.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		555.00000	573,000	18.17	0.00	0	540.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		444.00000	431,000	18.17	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,417.00000	1,444,000	21.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		206.00000	202,000	21.83	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			7.96770	7.99850		17.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		575.00000	559,000	17.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		527.00000	541,000	17.23	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		557.00000	542,000	17.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		559.00000	574,000	17.41	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		594.00000	577,000	17.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		496.00000	509,000	17.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,391.00000	1,414,000	20.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		289.00000	282,000	20.73	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		522.00000	507,000	17.72	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		624.00000	639,000	17.72	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.14600	8.17650		18.72	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		571.00000	562,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,372.00000	1,394,000	20.40	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		559.00000	551,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,410.00000	1,433,000	20.50	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		582.00000	574,000	20.30	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,333.00000	1,356,000	20.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.80250	8.83030		19.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,275.00000	1,262,000	19.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		945.00000	960,000	19.37	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,255.00000	1,242,000	19.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		975.00000	990,000	19.44	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,296.00000	1,282,000	19.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		916.00000	930,000	19.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		640.00000	652,000	18.10	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,470.00000	1,454,000	18.10	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.87660	9.90440		20.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,848.00000	1,837,000	20.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,144.00000	1,160,000	20.12	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,827.00000	1,817,000	20.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,173.00000	1,190,000	20.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,869.00000	1,857,000	20.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,115.00000	1,130,000	20.06	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.55490	7.58420		14.27	0.00	0	162.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			8,268.00000	5,761,000	14.27	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			4,848.00000	5,271,000	14.27	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			5,489.00000	3,852,000	15.05	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			7,069.00000	8,362,000	15.05	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			11,627.00000	8,900,000	14.91	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			3,207.00000	3,410,000	14.91	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			61,643.00000	64,544,000	24.38	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			63.00000	34,000	24.38	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.65620	7.68550		15.52	0.00	0	867.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			8,763.00000	8,438,000	19.33	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			75,213.00000	77,818,000	19.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		8,174.00000	7,888,000	19.61	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		79,624.00000	82,268,000	19.61	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		9,408.00000	9,039,000	19.05	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		70,858.00000	73,419,000	19.05	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future			7.75810	7.78790		16.47	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Call		42,771.00000	41,151,000	16.11	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.65	Put		29,021.00000	30,381,000	16.11	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Call		40,503.00000	38,981,000	16.29	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.70	Put		31,753.00000	33,211,000	16.29	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Call		45,160.00000	43,442,000	15.92	0.00	0	0.00
\$ / R M/On	17/09/2012	Foreign Exchange Future	7.60	Put		26,410.00000	27,672,000	15.92	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			11.85090	11.85470		12.19	17,918,560.80	1,512	48,350.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		414.00000	408,000	17.73	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		9.00000	7,000	17.73	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		367.00000	361,000	17.04	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		12.00000	10,000	17.04	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		462.00000	457,000	18.42	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		7.00000	6,000	18.42	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		321.00000	314,000	16.35	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put		16.00000	13,000	16.35	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Call		68.00000	56,000	12.90	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Put		113.00000	105,000	12.90	0.00	0	6,000.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Call		855.00000	851,000	21.37	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Put		0.00000	0,000	21.37	0.00	0	768.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		119.00000	106,000	12.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		64.00000	55,000	12.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		10.00000	7,000	18.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		455.00000	456,000	18.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		510.00000	505,000	19.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		5.00000	4,000	19.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		955.00000	951,000	21.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		0.00000	0,000	21.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		192.00000	182,000	14.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		37.00000	31,000	14.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		756.00000	752,000	21.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1.00000	1,000	21.02	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		41.00000	32,000	14.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		186.00000	181,000	14.31	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		53.00000	43,000	13.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		148.00000	142,000	13.60	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		3.00000	3,000	21.98	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		698.00000	702,000	21.98	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		996.00000	1,000,000	25.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		1.00000	1,000	25.94	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,695.00000	1,699,000	30.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		0.00000	0,000	30.27	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.00290	12.00570		13.23	21,725,249.00	1,810	6,000.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		405.00000	403,000	13.07	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		249.00000	250,000	13.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		379.00000	377,000	13.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		273.00000	274,000	13.12	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		433.00000	430,000	13.01	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		227.00000	227,000	13.01	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.15390	12.15750		14.30	0.00	0	1,000.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		190.00000	185,000	17.30	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,483.00000	1,481,000	17.30	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		183.00000	178,000	17.39	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,526.00000	1,524,000	17.39	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		198.00000	193,000	17.22	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,441.00000	1,439,000	17.22	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		962.00000	955,000	13.13	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		155.00000	151,000	13.13	0.00	0	6,000.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09130	0.09220		17.60	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		242.00000	163,000	17.60	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		22.00000	33,000	17.60	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		1.00000	1,000	27.50	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		781.00000	871,000	27.50	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,220.00000	1,130,000	29.42	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	29.42	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09260	0.09350		17.12	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		57.00000	49,000	22.38	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,507.00000	1,589,000	22.38	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		18.00000	15,000	24.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,468.00000	2,555,000	24.88	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		198.00000	171,000	19.47	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		648.00000	711,000	19.47	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09400	0.09490		17.78	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Call		598.00000	547,000	18.51	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.09	Put		408.00000	447,000	18.51	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Call		269.00000	246,000	20.95	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.10	Put		1,079.00000	1,146,000	20.95	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Call		1,280.00000	1,197,000	17.73	0.00	0	0.00
¥ / R	On	17/09/2012	Foreign Exchange Future	0.08	Put		90.00000	97,000	17.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.88290	9.95600		11.39	10,396,810.80	1,052	21,393.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		21.00000	10,000	13.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		165.00000	227,000	13.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		14.00000	6,000	14.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		208.00000	273,000	14.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		31.00000	14,000	13.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		125.00000	181,000	13.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		906.00000	833,000	21.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		0.00000	0,000	21.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		6.00000	3,000	15.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		300.00000	370,000	15.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		175.00000	114,000	12.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		19.00000	31,000	12.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		956.00000	883,000	22.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		0.00000	0,000	22.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		97.00000	49,000	11.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		41.00000	66,000	11.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		0.00000	0,000	19.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		644.00000	717,000	19.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		0.00000	0,000	21.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		794.00000	867,000	21.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		4.00000	2,000	16.37	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		348.00000	419,000	16.37	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		0.00000	0,000	23.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,144.00000	1,217,000	23.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		0.00000	0,000	26.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,544.00000	1,617,000	26.22	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		0.00000	0,000	22.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		944.00000	1,017,000	22.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		0.00000	0,000	27.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,794.00000	1,867,000	27.72	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		0.00000	0,000	22.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		994.00000	1,067,000	22.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		408.00000	337,000	15.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		2.00000	4,000	15.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		0.00000	0,000	25.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,344.00000	1,417,000	25.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		0.00000	0,000	21.61	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		844.00000	917,000	21.61	0.00	0	3,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		1,044.00000	1,117,000	23.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		0.00000	0,000	23.21	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,644.00000	1,717,000	26.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		0.00000	0,000	26.82	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		46.00000	22,000	12.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		90.00000	139,000	12.63	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		65.00000	33,000	12.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		59.00000	100,000	12.01	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.02100	10.09480		12.41	30,123,126.00	3,006	32,781.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		159.00000	136,000	13.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		464.00000	515,000	13.66	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		146.00000	125,000	13.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		501.00000	554,000	13.81	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		172.00000	148,000	13.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		427.00000	477,000	13.50	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Put		392.00000	440,000	13.34	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.30	Call		187.00000	161,000	13.34	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Call		429.00000	377,000	12.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.80	Put		134.00000	156,000	12.33	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Call		571.00000	512,000	12.24	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.60	Put		76.00000	91,000	12.24	0.00	0	1,000.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Call		696.00000	630,000	12.30	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.45	Put		51.00000	59,000	12.30	0.00	0	15,360.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Call		397.00000	347,000	12.35	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	9.85	Put		152.00000	176,000	12.35	0.00	0	5,120.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Put		239.00000	274,000	12.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.05	Call		284.00000	245,000	12.57	0.00	0	5,120.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Put		579.00000	635,000	14.16	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.55	Call		124.00000	106,000	14.16	0.00	0	15,360.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.16130	10.23610		13.46	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		248.00000	221,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		737.00000	785,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		233.00000	207,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		772.00000	821,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		264.00000	210,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		703.00000	724,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		886.00000	805,000	12.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		100.00000	94,000	12.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.56580	10.64050		13.75	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		526.00000	501,000	15.28	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,379.00000	1,428,000	15.28	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		514.00000	490,000	15.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,417.00000	1,467,000	15.36	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		537.00000	512,000	15.20	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,340.00000	1,389,000	15.20	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			424.45900	424.11700			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			430.67300	430.33200			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			386.01900	385.79000			3,860,190.00	1	897.00
ALBI	On	02/08/2012	Index Future			391.67000	391.44300			0.00	0	118.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAO	20/04/2012	Any day expiry			7.58770	7.61670		15.07	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.10	Call		37.00000	34,000	18.77	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.10	Put		520.00000	546,000	18.77	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.15	Call		33.00000	30,000	19.19	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.15	Put		566.00000	592,000	19.19	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.05	Call		43.00000	39,000	18.36	0.00	0	0.00
ANY DAO	20/04/2012	Any day expiry	8.05	Put		476.00000	501,000	18.36	0.00	0	0.00
ANY DAO	29/03/2012	Any day expiry			7.56460	7.59430		14.78	0.00	0	0.00
ANY DAO	29/03/2012	Any day expiry	7.90	Call		24.00000	19,000	18.37	0.00	0	0.00
ANY DAO	29/03/2012	Any day expiry	7.90	Put		330.00000	354,000	18.37	0.00	0	0.00
ANY DAO	29/03/2012	Any day expiry	7.95	Call		19.00000	15,000	18.88	0.00	0	0.00
ANY DAO	29/03/2012	Any day expiry	7.95	Put		375.00000	400,000	18.88	0.00	0	0.00
ANY DAO	29/03/2012	Any day expiry	7.85	Call		30.00000	24,000	17.86	0.00	0	0.00
ANY DAO	29/03/2012	Any day expiry	7.85	Put		286.00000	309,000	17.86	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future			7.94440	7.95100		11.66	30,045,720.80	3,782	14,367.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.25	Call		701.00000	694,000	21.57	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	0,000	21.57	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.30	Call		651.00000	644,000	20.96	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	0,000	20.96	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.20	Call		751.00000	744,000	22.18	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	0,000	22.18	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.40	Call		551.00000	545,000	19.75	0.00	0	0.00
AU\$ / RON	19/03/2012	Foreign Exchange Future	7.40	Put		0.00000	1,000	19.75	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	6.95	Call		1,001.00000	994,000	24.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	24.73	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		209.00000	202,000	15.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		8.00000	8,000	15.19	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		501.00000	495,000	19.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		0.00000	1,000	19.14	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		951.00000	944,000	24.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	24.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,751.00000	1,744,000	27.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	27.56	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		83.00000	78,000	13.07	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		32.00000	34,000	13.07	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			7.96860	7.97480		11.89	0.00	0	8,326.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		397.00000	392,000	11.95	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		72.00000	73,000	11.95	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		361.00000	356,000	11.94	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		86.00000	87,000	11.94	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		435.00000	430,000	11.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		60.00000	61,000	11.96	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			7.99680	8.00260		12.58	0.00	0	2,636.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		204.00000	202,000	13.23	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		438.00000	442,000	13.23	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		190.00000	188,000	13.36	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		474.00000	478,000	13.36	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		220.00000	218,000	13.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		404.00000	408,000	13.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.07850	9.07110		15.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,052.00000	2,056,000	14.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		281.00000	278,000	14.34	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,013.00000	2,018,000	14.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		292.00000	290,000	14.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,090.00000	2,095,000	14.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		269.00000	267,000	14.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.62370	7.63260		10.36	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		101.00000	90,000	11.35	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		18.00000	16,000	11.35	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		65.00000	53,000	10.36	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		32.00000	29,000	10.36	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		143.00000	133,000	12.34	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		10.00000	9,000	12.34	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.71110	7.71910		11.69	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		69.00000	68,000	13.61	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		500.00000	507,000	13.61	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		61.00000	61,000	13.82	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		542.00000	550,000	13.82	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		77.00000	76,000	13.40	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		458.00000	465,000	13.40	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future			7.79680	7.80500		13.03	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.71	Call		347.00000	332,000	12.90	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	17/09/2012	Foreign Exchange Future	7.71	Put		251.00000	244,000	12.90	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Call		299.00000	291,000	12.18	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.76	Put		253.00000	253,000	12.18	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Call		396.00000	375,000	13.62	0.00	0	0.00
CAD/ ROn	17/09/2012	Foreign Exchange Future	7.66	Put		250.00000	237,000	13.62	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.01370	0.01240			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.21990	0.20860			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.01540	0.01750			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.03010	0.03960			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.05480	0.06080			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.19750	8.25800		13.55	168,827,512.50	20,595	20,751.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		4.00000	2,000	18.94	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		346.00000	405,000	18.94	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		3.00000	1,000	19.48	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		395.00000	454,000	19.48	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		6.00000	3,000	18.27	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		298.00000	356,000	18.27	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.31660	8.37740		15.06	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		84.00000	73,000	18.20	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		807.00000	856,000	18.20	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		78.00000	68,000	18.40	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		851.00000	901,000	18.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		91.00000	79,000	18.01	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		764.00000	812,000	18.01	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future				8.43980	8.50180		15.93	0.00	0	25.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Call		307.00000	280,000	16.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.75	Put		555.00000	590,000	16.94	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Call		292.00000	266,000	17.10	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.80	Put		590.00000	626,000	17.10	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Call		322.00000	294,000	16.77	0.00	0	0.00
CHF / ROn	17/09/2012	Foreign Exchange Future		8.70	Put		520.00000	554,000	16.77	0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/05/2012	GOVI				386.93300	386.72300			7,738,660.00	2	195.00
GOVI On	03/05/2012	GOVI		382.00	Call		47,230.00000	49,330,000		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		47,130.00000	49,230,000		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		47,330.00000	49,430,000		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				392.59800	392.39100			0.00	0	0.00
GOVI On	02/08/2012	GOVI		390.00	Call		23,910.00000	25,980,000		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	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		23,810.00000	25,880,000		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		24,010.00000	26,080,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			171.58900	171.50200			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			174.10100	174.01500			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			464.62200	463.77200			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			471.26700	472.13200			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.60000	5.61000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.63000	5.63000			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	20/06/2012	Jibar Tradeable Future			5.65000	5.66000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.67000	5.68000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.70000	5.71000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.75000	5.75000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.90000	5.90000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.09000	6.08000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.28000	6.26000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.47000	6.45000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.67000	6.65000			0.00	0	2,000.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.20630	6.18450		13.80	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		18.00000	19,000	15.25	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		117.00000	96,000	15.25	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		16.00000	17,000	15.43	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		125.00000	104,000	15.43	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		20.00000	22,000	15.08	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		109.00000	89,000	15.08	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.26240	6.23950		10.46	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		112.00000	120,000	10.68	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		173.00000	158,000	10.68	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		95.00000	102,000	10.90	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		206.00000	190,000	10.90	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		132.00000	141,000	10.46	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		143.00000	129,000	10.46	0.00	0	0.00
NZ\$ / ROn	17/09/2012	Foreign Exchange Future			6.30680	6.28290		12.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Call		254.00000	265,000	12.91	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.24	Put		214.00000	201,000	12.91	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Call		229.00000	239,000	12.88	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.29	Put		239.00000	225,000	12.88	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Call		281.00000	293,000	12.94	0.00	0	0.00	
NZ\$ / ROn	17/09/2012	Foreign Exchange Future	6.19	Put		191.00000	179,000	12.94	0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00	
PULA / lOn	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00	
R157 On	03/05/2012	Bond Future			6.71300	6.71400		3.19	0.00	0	11,534.00	
R157 On	03/05/2012	Bond Future	8.25	Call		4,972.00000	4,975,000	3.47	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.25	Put		1.00000	0,000	3.47	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Call		5,129.00000	5,132,000	3.47	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000	3.47	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Call		4,814.00000	4,817,000	3.47	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	8.20	Put		0.00000	0,000	3.47	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	6.25	Put		1,657.00000	1,652,000	3.10	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	6.25	Call		102.00000	100,000	3.10	0.00	0	1,500.00	
R157 On	03/05/2012	Bond Future	6.50	Call		292.00000	288,000	3.15	0.00	0	0.00	
R157 On	03/05/2012	Bond Future	6.50	Put		1,006.00000	999,000	3.15	0.00	0	1,500.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	6.75	Call		648.00000	644,000	3.19	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		528.00000	521,000	3.19	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.78500	6.78500		3.67	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,824.00000	3,822,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		162.00000	160,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		3,955.00000	3,954,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		145.00000	144,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,693.00000	3,691,000	3.93	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		178.00000	176,000	3.93	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.83800	6.83900		3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,593.00000	1,592,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,139.00000	1,135,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,675.00000	1,674,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,080.00000	1,076,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,515.00000	1,514,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,202.00000	1,198,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.88900	6.88800		3.16	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,273.00000	1,270,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,627.00000	1,626,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,335.00000	1,332,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,560.00000	1,560,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,214.00000	1,210,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,696.00000	1,695,000	3.13	0.00	0	0.00
R157	On	15/09/2015	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
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution				100.00000	100.00000			0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.31300	8.32400		11.71	7,336,751.40	60	28,388.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,503.00000	6,583,000	12.18	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		360.00000	336,000	12.18	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,887.00000	6,970,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		308.00000	287,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,123.00000	6,200,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		418.00000	391,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,774.00000	4,678,000	11.34	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		671.00000	679,000	11.34	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,770.00000	2,690,000	11.52	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		1,591.00000	1,615,000	11.52	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,062.00000	3,108,000	11.71	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,417.00000	1,359,000	11.71	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,381.00000	5,452,000	12.04	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		560.00000	527,000	12.04	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.38800	8.39900		15.27	0.00	0	360.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,301.00000	6,351,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,112.00000	3,060,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,580.00000	6,631,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,947.00000	2,896,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,028.00000	6,075,000	15.45	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,286.00000	3,231,000	15.45	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	02/08/2012	Bond Future	8.25	Put		5,241.00000	5,172,000	15.14	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		3,849.00000	3,882,000	15.14	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		5,812.00000	5,858,000	15.42	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,429.00000	3,373,000	15.42	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		8,970.00000	8,883,000	14.85	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		1,826.00000	1,841,000	14.85	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,243.00000	8,159,000	14.90	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,102.00000	2,120,000	14.90	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,357.00000	6,406,000	15.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,079.00000	3,026,000	15.51	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.45400	8.46600		14.80	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,072.00000	7,125,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,528.00000	4,472,000	15.00	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,329.00000	7,383,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,345.00000	4,290,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,818.00000	6,869,000	14.96	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,716.00000	4,658,000	14.96	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.52300	8.53400		14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,502.00000	6,544,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,806.00000	6,750,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,730.00000	6,772,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,587.00000	6,531,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,286.00000	6,326,000	14.88	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,039.00000	6,981,000	14.88	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	03/05/2012	Bond Future			215.50968	215.53421			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		534.00000	510,000		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		484.00000	460,000		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		584.00000	560,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			254.53257	254.19714			1,527,195.42	6	999.00
R197	On	03/05/2012	Bond Future	251.00	Call		3,197.00000	3,533,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		3,147.00000	3,483,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		3,247.00000	3,583,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.08900	6.09400		2.33	0.00	0	1,658.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,016.00000	4,028,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.55	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	7.80	Call		4,134.00000	4,146,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,897.00000	3,910,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.10700	6.11300		2.78	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,123.00000	3,135,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		50.00000	48,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,226.00000	3,238,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		44.00000	43,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,022.00000	3,033,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		58.00000	55,000	2.99	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.08200	6.08900		2.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,361.00000	1,368,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		531.00000	523,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,428.00000	1,436,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		497.00000	491,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,294.00000	1,301,000	2.55	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		564.00000	557,000	2.55	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.02000	6.02500		2.24	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,132.00000	1,136,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		731.00000	726,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,186.00000	1,190,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		697.00000	692,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,079.00000	1,083,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		767.00000	762,000	2.27	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	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			190.04288	190.05001			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		50.00000	43,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		0.00000	0,000		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		0.00000	7,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		100.00000	93,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.28300	7.28300		5.58	0.00	0	3,856.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,331.00000	6,331,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		2.00000	2,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,538.00000	6,537,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2.00000	1,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,124.00000	6,124,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		3.00000	3,000	6.06	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,661.00000	1,654,000	5.50	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		383.00000	376,000	5.50	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,214.00000	1,206,000	5.55	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		616.00000	608,000	5.55	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,319.00000	1,311,000	5.68	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		574.00000	566,000	5.68	0.00	0	1,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	7.80	Call		2,480.00000	2,475,000	5.84	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		194.00000	189,000	5.84	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.36100	7.36200		6.84	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,145.00000	5,145,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		401.00000	397,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,315.00000	5,315,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		369.00000	365,000	7.29	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,974.00000	4,973,000	7.27	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		433.00000	428,000	7.27	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.42900	7.43000		6.72	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,968.00000	2,966,000	6.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,667.00000	1,661,000	6.81	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,092.00000	3,090,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,589.00000	1,583,000	6.83	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,846.00000	2,844,000	6.79	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,747.00000	1,741,000	6.79	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.50100	7.50100		6.21	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		980.00000	977,000	6.02	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,964.00000	4,961,000	6.02	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,035.00000	1,032,000	6.03	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,816.00000	4,813,000	6.03	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		930.00000	927,000	6.02	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,118.00000	5,115,000	6.02	0.00	0	0.00
R203	On	15/09/2017	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
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.58000	7.58600		6.81	0.00	0	3,396.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,856.00000	5,886,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		21.00000	20,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,093.00000	6,123,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		17.00000	15,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,619.00000	5,648,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		26.00000	24,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,257.00000	3,225,000	6.52	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		153.00000	152,000	6.52	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,551.00000	1,561,000	6.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		703.00000	682,000	6.81	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.66200	7.66800		8.72	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,884.00000	4,901,000	9.14	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		812.00000	799,000	9.14	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,070.00000	5,087,000	9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		760.00000	747,000	9.17	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,700.00000	4,717,000	9.11	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		867.00000	854,000	9.11	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.73300	7.73900		8.32	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,465.00000	3,476,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,211.00000	2,193,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,607.00000	3,618,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,114.00000	2,096,000	8.46	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	01/11/2012	Bond Future	7.95	Call		3,326.00000	3,336,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,310.00000	2,291,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.80500	7.81100		8.19	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,668.00000	3,678,000	8.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,793.00000	2,775,000	8.31	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,799.00000	3,810,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,694.00000	2,677,000	8.33	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,538.00000	3,548,000	8.29	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,894.00000	2,876,000	8.29	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.96300	5.96400		1.45	0.00	0	890.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,434.00000	2,435,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,512.00000	2,513,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,356.00000	2,357,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.97200	5.97200		1.66	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,772.00000	1,771,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		31.00000	30,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,835.00000	1,834,000	1.78	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	02/08/2012	Bond Future	7.30	Put		27.00000	26,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,709.00000	1,708,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		35.00000	34,000	1.78	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.89400	5.89300		1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		526.00000	525,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		403.00000	403,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		559.00000	557,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		379.00000	378,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		494.00000	493,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		428.00000	429,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.71000	5.70500		1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		580.00000	577,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		315.00000	317,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		608.00000	605,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		299.00000	300,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		552.00000	549,000	1.12	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		332.00000	334,000	1.12	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.79400	7.81100		8.04	117,594,829.42	1,186	26,269.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,146.00000	5,233,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		73.00000	65,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,393.00000	5,482,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		60.00000	54,000	8.71	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,899.00000	4,985,000	8.68	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	8.70	Put		88.00000	79,000	8.68	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,481.00000	2,402,000	7.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		438.00000	454,000	7.91	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,705.00000	1,636,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		800.00000	826,000	8.00	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,814.00000	1,864,000	8.21	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		765.00000	720,000	8.21	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,015.00000	3,085,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		331.00000	306,000	8.40	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.87700	7.89400		10.27	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,404.00000	5,469,000	10.76	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		899.00000	871,000	10.76	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,603.00000	5,669,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		843.00000	816,000	10.79	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,208.00000	5,271,000	10.73	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		958.00000	929,000	10.73	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.94600	7.96400		9.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,911.00000	3,961,000	9.97	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,419.00000	2,374,000	9.97	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,066.00000	4,117,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,316.00000	2,272,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,759.00000	3,808,000	9.94	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,526.00000	2,480,000	9.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.01900	8.03600		9.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,175.00000	4,219,000	9.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	8.25	Put		3,092.00000	3,049,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,318.00000	4,363,000	9.92	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,984.00000	2,942,000	9.92	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,033.00000	4,076,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,201.00000	3,158,000	9.86	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.85900	7.87000		9.25	468,434.20	5	9,510.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,545.00000	6,608,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		37.00000	34,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,812.00000	6,875,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		30.00000	26,000	10.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,277.00000	6,339,000	9.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		45.00000	40,000	9.97	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,721.00000	2,661,000	8.99	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		456.00000	463,000	8.99	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,870.00000	1,818,000	9.09	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		838.00000	852,000	9.09	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		1,911.00000	1,941,000	9.29	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		834.00000	798,000	9.29	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,197.00000	3,242,000	9.52	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		359.00000	338,000	9.52	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future			7.93300	7.94500		11.46	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,653.00000	5,699,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,067.00000	1,042,000	12.01	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,863.00000	5,910,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,002.00000	978,000	12.05	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,445.00000	5,490,000	11.97	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,135.00000	1,110,000	11.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.99900	8.01100		11.42	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,139.00000	4,172,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,780.00000	2,744,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,303.00000	4,337,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,663.00000	2,628,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,977.00000	4,009,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,900.00000	2,863,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.06700	8.07800		10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,709.00000	3,734,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,146.00000	4,110,000	10.87	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,846.00000	3,871,000	10.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,003.00000	3,966,000	10.89	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,574.00000	3,598,000	10.85	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,293.00000	4,255,000	10.85	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R:On	31/03/2021	Price Contribution				100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.77200	8.78800		16.73	0.00	0	2,113.00
R209	On	03/05/2012	Bond Future	9.00	Call		2,850.00000	2,915,000	17.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,204.00000	1,142,000	17.05	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,099.00000	3,168,000	17.11	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,073.00000	1,015,000	17.11	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,611.00000	2,672,000	16.99	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,348.00000	1,282,000	16.99	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.83900	8.85500		21.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,666.00000	5,733,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,682.00000	2,624,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		5,895.00000	5,964,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,548.00000	2,491,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,441.00000	5,506,000	21.29	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,824.00000	2,764,000	21.29	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.89900	8.91600		21.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,405.00000	5,467,000	21.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,762.00000	4,692,000	21.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,603.00000	5,667,000	21.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,581.00000	4,514,000	21.47	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,215.00000	5,275,000	21.39	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,954.00000	4,882,000	21.39	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.96200	8.97900		20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,076.00000	6,138,000	20.82	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		5,916.00000	5,849,000	20.82	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,269.00000	6,332,000	20.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,731.00000	5,664,000	20.87	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,893.00000	5,953,000	20.79	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,114.00000	6,045,000	20.79	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			140.54116	140.54627			2,810,823.20	20	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,546.00000	1,541,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		1,496.00000	1,491,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		1,596.00000	1,591,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.60744	118.61658			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		417.00000	407,000		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		367.00000	357,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		467.00000	457,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			116.32275	116.27740			10,469,047.50	90	2,752.00
R212	On	03/05/2012	Bond Future	115.30	Call		977.00000	1,023,000		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		927.00000	973,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		1,027.00000	1,073,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.66800	8.67900		14.93	88,542,631.60	1,030	2,296.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,936.00000	4,997,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		482.00000	454,000	15.50	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,246.00000	5,311,000	15.56	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		419.00000	395,000	15.56	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,630.00000	4,689,000	15.44	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		552.00000	522,000	15.44	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.73700	8.74800		18.74	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,329.00000	6,375,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,448.00000	2,406,000	19.29	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,575.00000	6,622,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,323.00000	2,282,000	19.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.20	Call		6,087.00000	6,132,000	19.23	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,581.00000	2,538,000	19.23	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.80200	8.81300		19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,874.00000	5,913,000	19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,416.00000	4,368,000	19.02	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,087.00000	6,127,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,245.00000	4,198,000	19.07	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,670.00000	5,708,000	18.99	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,598.00000	4,549,000	18.99	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.87000	8.88200		18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,490.00000	6,533,000	18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,579.00000	5,528,000	18.44	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,693.00000	6,737,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,400.00000	5,350,000	18.49	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,295.00000	6,338,000	18.41	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,768.00000	5,717,000	18.41	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.19390	1.19880		16.24	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		101.00000	72,000	16.24	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		113.00000	133,000	16.24	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		7.00000	6,000	20.87	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		519.00000	567,000	20.87	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		494.00000	445,000	18.11	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		6.00000	6,000	18.11	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.20940	1.21410		15.44	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		772.00000	731,000	14.79	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		131.00000	137,000	14.79	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		458.00000	431,000	15.44	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		317.00000	337,000	15.44	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,184.00000	1,138,000	14.68	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		43.00000	44,000	14.68	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future			1.22590	1.23030		16.13	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Call		670.00000	648,000	16.34	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.21	Put		475.00000	497,000	16.34	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Call		472.00000	458,000	17.35	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.26	Put		777.00000	807,000	17.35	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Call		954.00000	920,000	15.60	0.00	0	0.00
YUAN/FO	17/09/2012	Foreign Exchange Future	1.16	Put		259.00000	269,000	15.60	0.00	0	0.00

Total for Derivatives :

865,557,040.74

79,839

1 293 276.00

i-Bonds

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

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		5,000,000,000.00		50,000	15,010,000.00
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
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000		14,000,000,000.00		140,000	70,000.00
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		33,000,000,000,000.00		330,000,000	509,000,000.00
ABFN07	On	17/03/2018			100.00000	100.00000		3,200,000,000,000.00		32,000,000	416,000,000.00
ABFN08	On	17/03/2020			100.00000	100.00000		109,500,000,000,000.00		1,095,000,000	550,000,000.00
ABFN09	On	17/03/2026			100.00000	100.00000		3,500,000,000,000.00		35,000,000	35,000,000.00
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		245,980,000,000.00		2,459,800	1,233,900.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	1,500,000.00
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	14,000.00
ABL8B	On	19/09/2013			100.00000	100.00000		600,000,000,000.00		6,000,000	4,200,000.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000		40,000,000,000.00		400,000	200,000.00
ABLI02	On	08/05/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	500,000.00
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	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	816,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	2,920,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN45	On	23/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	375,971,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,963,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000		40,110,100,000,000.00		401,101,000	1,337,000,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	94,000,000.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000		2,800,000,000,000.00		28,000,000	667,000,000.00
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	104,000,000.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000		16,000,000,000.00		160,000	80,000.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	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
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	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
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	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
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	930,000.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	2,000,000.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000		9,000,000,000,000.00		90,000,000	30,000,000.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL155	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL156	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL157	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL158	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL159	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL160	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL161	On	20/03/2022			100.00000	100.00000			0.00	0	0.00
ACL162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
ACL163	On	20/03/2015			100.00000	100.00000		2,500,000,000,000.00		25,000,000	25,000,000.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	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			204,120,000,000.00	2,041,200	15,013,600.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	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
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA16On	30/09/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
BAYA17On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA18On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA19On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA20On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB01On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB02On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYB03On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYC1On	31/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD1On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD2On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD3On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD4On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD5On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYD6On	30/06/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BCP55L	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP57L	On	07/06/2012	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
BD311B	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BD311E	On	07/12/2023			100.00000	100.00000				0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000				0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000				0.00	0	0.00
BG22A1	On	21/07/2016			100.00000	100.00000				0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000				0.00	0	0.00
BG22A3	On	21/07/2016			100.00000	100.00000				0.00	0	0.00
BG22B1	On	21/07/2016			100.00000	100.00000				0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000				0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000				0.00	0	0.00
BG22Y1	On	21/07/2016			100.00000	100.00000				0.00	0	0.00
BG32A1	On	30/10/2016			100.00000	100.00000				0.00	0	0.00
BG32A2	On	30/10/2016			100.00000	100.00000				0.00	0	0.00
BG32A3	On	30/10/2016			100.00000	100.00000				0.00	0	0.00
BG32A4	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42A	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42B	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42C	On	15/06/2017			100.00000	100.00000			0.00	0	0.00
BG42D	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BG42Y	On	15/03/2017			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	11,446,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	1,300,000.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	3,982,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	11,959,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			12,000,000,000,000.00	120,000,000	30,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181	On 26/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182	On 02/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190	On 18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	0.00
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN242	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN243	On	24/02/2019			9.35000	9.35000			0.00	0	0.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN246	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN247	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN248	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
CLN249	On	24/02/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	2,460,000.00
COJ05	On	05/06/2023			100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000	220,000,000.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	100,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017			100.00000	100.00000			0.00	0	0.00
CPL004	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
CPL005	On	01/03/2015			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	02/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		1,800,000,000,000.00		18,000,000	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		26,470,900,000,000.00		264,709,000	133,395,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		46,225,820,000,000.00		462,258,200	349,869,100.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		2,800,000,000,000.00		28,000,000	14,061,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			12,000,000,000,000.00	120,000,000	30,000,000.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	1,835,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ173L	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ174L	On	14/06/2012	Spot Bond			100.00000	100.00000			29,300,000,000,000.00	293,000,000	250,000,000.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			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			9,346,900,000,000.00	93,469,000	46,174,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			9,195,554,500,000.00	994,114,000	292,565,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			621,240,000,000.00	62,124,000	19,137,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			481,495,450,000.00	61,337,000	31,095,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			4,290,805,500,000.00	572,107,400	176,839,700.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	5,003,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000		19,660,000,000,000.00		196,600,000	32,400,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	20,000.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			14,000,000,000.00	140,000	70,000.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			360,000,000,000.00	3,600,000	1,800,000.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	13/06/2012			100.00000	100.00000			0.00	0	0.00
FRC101	On	24/02/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC102	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
FRC103	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC104	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC98	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC99	On	24/02/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	10,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,490,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			5,000,000,000.00	50,000	125,000.00
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	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	43.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	13,000,000.00
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA29	On	15/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRA29	On	15/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRB86	On	26/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRD16	On	18/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
GRD16	On	15/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	500,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			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		400,000,000,000.00		4,000,000	2,000,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			5,409,300,000,000.00	54,093,000	27,456,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			19,600,000,000,000.00	196,000,000	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			3,980,000,000,000.00	39,800,000	19,000,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00

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	2,000,000.00
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	2,976,000.00
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
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IND216	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000		31,500,000,000,000.00	315,000,000	315,000,000.00	
IND225	On	19/06/2012			100.00000	100.00000		30,000,000,000,000.00	300,000,000	300,000,000.00	
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING141	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING142	On	12/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING143	On	11/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING144	On	13/06/2012	Spot Bond			100.00000	100.00000		51,197,477,000,000.00		511,974,770	387,974,770.00
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
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	27,000.00
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	1,440,000.00
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			53,350,000,000.00	19,400,000	7,500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	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
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012	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
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK02	On	26/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			1,140,000,000,000.00	11,400,000	5,700,000.00

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	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
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
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		30,040,000,000,000.00		300,400,000	77,800,000.00
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	15,907,000.00
MTN02	On	13/07/2014			100.00000	100.00000		5,000,000,000.00		50,000	2,434,000.00
MTN03	On	13/07/2015			100.00000	100.00000		5,800,000,000,000.00		58,000,000	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	3,963,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	04/06/2012			100.00000	100.00000			0.00	0	0.00
MTNC0	On	18/06/2012			100.00000	100.00000		108,900,000,000,000.00		1,089,000,000	750,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK12E	On	20/02/2015			100.00000	100.00000			0.00	0	0.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	8,466,000.00
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	5,983,000.00
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	2,000,000.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000		5,000,000,000.00		50,000	9,935,000.00
NBK9B	On	23/03/2016			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
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			15,228,000,000,000.00	152,280,000	53,140,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AOn 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AOn 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BOn 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1BOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1COn 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1COn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1DOn 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
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		6,000,000,000,000.00		60,000,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		24,400,000,000,000.00		244,000,000	122,800,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,380,000,000,000.00		13,800,000	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	42,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		1,160,000,000,000.00		11,600,000	4,400,000.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		37,305,000,000,000.00		373,050,000	88,879,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PCF03L	On	02/03/2016			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000.00	
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1F	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1F	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1F	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
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000		8,120,000,000,000.00		81,200,000	20,300,000.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.66000	6.66000		271,570,983,467,040.00		40,776,423,944	15,947,938,472.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.26500	8.27500			199,326,538,176,270.00	24,116,943,518	9,451,580,391.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			220.04452	220.03525			121,684,619,560,000.00	553,000,000	936,940,210.00
R197	On	07/12/2023	Spot Bond			2.06500	2.08000			2,979,795,000,000.00	1,443,000,000	577,400,000.00
R201	On	21/12/2014	Spot Bond			6.06000	6.06500			69,570,805,944,840.00	11,480,331,014	3,635,437,583.00
R202	On	07/12/2033	Spot Bond			2.28000	2.28000			6,434,946,600,000.00	2,822,345,000	1,511,295,000.00
R203	On	15/09/2017	Spot Bond			7.23000	7.23000			157,187,647,492,860.00	21,741,030,082	6,256,808,900.00
R204	On	21/12/2018	Spot Bond			7.52500	7.53000			91,255,652,440,050.00	12,126,997,002	4,826,844,163.00
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			5.93000	5.93000			52,626,010,340,000.00	8,874,538,000	4,482,089,000.00
R207	On	15/01/2020	Spot Bond			7.74000	7.75500			278,959,285,836,000.00	36,041,251,400	8,915,383,900.00
R208	On	31/03/2021	Spot Bond			7.81000	7.82000			168,467,451,284,000.00	21,570,736,400	8,179,882,167.00
R209	On	31/03/2036	Spot Bond			8.73000	8.74500			309,496,895,856,000.00	35,452,107,200	10,725,765,600.00
R210	On	31/03/2028	Spot Bond			2.30000	2.30000			16,594,808,200,000.00	7,215,134,000	1,003,068,000.00
R211	On	31/01/2017	Spot Bond			0.79000	0.79000			2,073,684,430,000.00	2,624,917,000	1,786,880,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.04500	2.05000			6,200,440,000,000.00	3,032,000,000	1,354,391,000.00
R213	On	28/02/2031	Spot Bond			8.62500	8.63500			39,852,019,500,000.00	4,620,524,000	2,816,143,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			74,605,934,000,000.00	11,477,836,000	3,411,108,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	1,217,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000				0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000				0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000				0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000				0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000				0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	08/03/2013			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	25/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC3	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		5,360,000,000,000.00	53,600,000	26,800,000.00	
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK16	On	15/03/2023	Spot Bond			100.00000	100.00000		383,300,000,000,000.00	3,833,000,000	2,000,000,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,500,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,475,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			1,495,000,000.00	260,000	130,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,982,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	31,000,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000		1,680,000,000,000.00		16,800,000	4,200,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000		1,720,000,000,000.00		17,200,000	8,600,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	20,002,000.00
SMF3	On	30/06/2012	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
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSN001	On	01/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN897	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000			0.00	0	0.00
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SYN903	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN904	On	04/04/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS94	On	14/06/2012	Spot Bond			100.00000	100.00000		64,500,000,000,000.00	645,000,000	400,000,000.00	
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	20,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	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
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	4,979,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		204,000,000,000,000.00	2,040,000,000	2,040,000,000	1,020,000,000.00
TN20	On	17/09/2020			100.00000	100.00000		73,013,740,000,000.00	730,137,400	730,137,400	393,971,700.00
TN23	On	06/11/2023			100.00000	100.00000		7,200,000,000,000.00	72,000,000	72,000,000	183,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			46,000,000,000,000.00	460,000,000	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,805,000,000,000.00	38,050,000	19,896,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP129	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		10,203,800,000,000.00		102,038,000	51,045,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			11,000,000,000,000.00	110,000,000	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			2,800,000,000,000.00	28,000,000	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			6,600,000,000,000.00	66,000,000	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			10,800,000,000,000.00	108,000,000	37,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 : **3,496,401,595,577,060.00 263,807,158,330 100 432 957 199.00**

Grand Total: **3,496,402,461,134,100.00 3,807,238,169 100 434 250 475.00**