



Daily MTM Report

Daily summary for: 06/02/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/03/2012 Foreign Exchange Future			7.63640	7.64080		16.00	88,460,057.60	11,584	245,845.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		617.00000	612,000	15.93	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		12.00000	12,000	15.93	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		570.00000	565,000	15.75	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		15.00000	15,000	15.75	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		664.00000	659,000	16.10	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		9.00000	9,000	16.10	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		651.00000	646,000	16.05	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		10.00000	10,000	16.05	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		512.00000	506,000	15.53	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		21.00000	20,000	15.53	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		424.00000	418,000	15.19	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		33.00000	32,000	15.19	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		845.00000	840,000	17.19	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		4.00000	4,000	17.19	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		468.00000	461,000	15.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		27.00000	25,000	15.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		894.00000	889,000	17.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		3.00000	3,000	17.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		218.00000	209,000	15.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		127.00000	123,000	15.80	1,131,600.00	9,200	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		80.00000	73,000	18.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		389.00000	387,000	18.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		311.00000	303,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		70.00000	67,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		36.00000	33,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		695.00000	697,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		944.00000	939,000	17.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		3.00000	3,000	17.98	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		33.00000	29,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		742.00000	743,000	21.15	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		796.00000	791,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		5.00000	5,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		71.00000	65,000	18.43	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		430.00000	429,000	18.43	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		557.00000	552,000	15.70	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		16.00000	16,000	15.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		993.00000	988,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	2,000	18.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		277.00000	269,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		86.00000	83,000	15.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		45.00000	40,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		604.00000	604,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		102.00000	95,000	17.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		311.00000	309,000	17.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		604.00000	598,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		13.00000	12,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,043.00000	1,038,000	18.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		2.00000	2,000	18.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		116.00000	108,000	17.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		275.00000	272,000	17.04	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		63.00000	57,000	18.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		472.00000	471,000	18.78	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		90.00000	84,000	17.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		349.00000	348,000	17.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		50.00000	45,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		559.00000	559,000	19.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		347.00000	339,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		56.00000	53,000	15.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		385.00000	378,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		44.00000	42,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		747.00000	742,000	16.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		6.00000	6,000	16.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		148.00000	140,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		207.00000	204,000	16.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		56.00000	51,000	19.17	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		515.00000	515,000	19.17	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		246.00000	238,000	15.70	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		105.00000	102,000	15.70	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,242.00000	1,237,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	20.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,491.00000	1,487,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	1,000	22.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		191.00000	183,000	15.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		150.00000	147,000	15.90	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		40.00000	36,000	20.36	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		649.00000	650,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,441.00000	1,437,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	1,000	21.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		699.00000	694,000	16.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		8.00000	8,000	16.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		131.00000	123,000	16.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		240.00000	237,000	16.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		30.00000	26,000	21.55	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		789.00000	790,000	21.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,192.00000	1,187,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	19.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		167.00000	159,000	16.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		176.00000	173,000	16.00	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,092.00000	1,088,000	19.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	2,000	19.16	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		1,142.00000	1,138,000	19.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	2,000	19.55	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,292.00000	1,287,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	1,000	20.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,541.00000	1,537,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	1,000	22.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		27.00000	24,000	21.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		836.00000	838,000	21.91	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		24.00000	21,000	22.27	0.00	0	8,600.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		883.00000	885,000	22.27	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		14.00000	12,000	24.42	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,173.00000	1,176,000	24.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,369.00000	1,373,000	25.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		10.00000	9,000	25.86	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		20.00000	18,000	22.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		979.00000	982,000	22.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		18.00000	16,000	23.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,027.00000	1,030,000	23.34	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,124.00000	1,127,000	24.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		15.00000	13,000	24.06	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,075.00000	1,078,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		16.00000	14,000	23.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,616.00000	1,620,000	27.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		7.00000	6,000	27.43	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,863.00000	1,867,000	28.14	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		4.00000	3,000	28.14	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,566.00000	1,570,000	27.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		7.00000	6,000	27.29	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.78770	7.79180		16.96	25,582,594.50	3,285	62,435.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		633.00000	626,000	15.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		91.00000	88,000	15.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		596.00000	589,000	15.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		104.00000	101,000	15.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		671.00000	665,000	15.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		79.00000	77,000	15.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		223.00000	216,000	18.32	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		531.00000	528,000	18.32	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		22.00000	21,000	16.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,064.00000	1,059,000	16.02	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		142.00000	137,000	20.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		850.00000	849,000	20.18	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		122.00000	117,000	20.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		980.00000	979,000	20.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		110.00000	106,000	21.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,068.00000	1,068,000	21.34	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		835.00000	830,000	15.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		43.00000	42,000	15.35	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		465.00000	457,000	15.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		173.00000	169,000	15.83	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		251.00000	244,000	17.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		459.00000	456,000	17.87	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		199.00000	192,000	18.78	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		607.00000	604,000	18.78	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		341.00000	333,000	16.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		299.00000	295,000	16.77	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,158.00000	1,158,000	21.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		100.00000	96,000	21.80	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		363.00000	355,000	16.58	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		271.00000	267,000	16.58	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,527.00000	1,529,000	23.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		69.00000	67,000	23.63	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.84130	7.84600		17.35	0.00	0	7,819.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		779.00000	771,000	15.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		133.00000	130,000	15.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		744.00000	736,000	15.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		148.00000	145,000	15.57	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		815.00000	807,000	15.43	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		119.00000	116,000	15.43	1,067,200.00	9,200	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		164.00000	161,000	15.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		710.00000	702,000	15.63	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,413.00000	1,413,000	21.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		159.00000	154,000	21.90	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		412.00000	402,000	17.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		466.00000	461,000	17.53	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		230.00000	223,000	20.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		984.00000	982,000	20.13	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,503.00000	1,503,000	22.25	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		149.00000	144,000	22.25	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,152.00000	1,150,000	20.84	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		198.00000	191,000	20.84	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.94270	7.94690		17.89	0.00	0	5,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		630.00000	620,000	16.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		383.00000	377,000	16.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		608.00000	598,000	17.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		411.00000	405,000	17.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		652.00000	643,000	16.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		355.00000	350,000	16.79	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		564.00000	559,000	18.04	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		511.00000	502,000	18.04	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,406.00000	1,404,000	21.48	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		253.00000	247,000	21.48	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.04070	8.04430		18.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		657.00000	648,000	17.92	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		563.00000	557,000	17.92	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		638.00000	630,000	18.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		594.00000	589,000	18.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		676.00000	667,000	17.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		532.00000	526,000	17.75	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,407.00000	1,405,000	21.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		351.00000	346,000	21.17	0.00	0	180.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		603.00000	594,000	18.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		659.00000	653,000	18.39	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.27250	8.27610		18.37	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		622.00000	616,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,324.00000	1,321,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		610.00000	604,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,362.00000	1,359,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		634.00000	628,000	19.75	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,286.00000	1,283,000	19.75	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.84250	8.84540		19.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,262.00000	1,257,000	18.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		917.00000	915,000	18.53	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,242.00000	1,237,000	18.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		947.00000	945,000	18.60	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,283.00000	1,277,000	18.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		888.00000	885,000	18.45	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		610.00000	603,000	17.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,455.00000	1,445,000	17.11	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.91660	9.91950		20.23	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,827.00000	1,825,000	19.34	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,108.00000	1,108,000	19.34	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,806.00000	1,805,000	19.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,137.00000	1,138,000	19.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,848.00000	1,846,000	19.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,079.00000	1,079,000	19.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.63640	7.64080		16.00	0.00	0	404.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		21,756.00000	20,915,000	15.80	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		12,676.00000	12,275,000	15.80	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		19,125.00000	18,274,000	15.90	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		15,045.00000	14,634,000	15.90	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		24,628.00000	23,805,000	15.70	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		10,548.00000	10,165,000	15.70	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		60,396.00000	60,404,000	19.97	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		4,476.00000	4,044,000	19.97	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.78770	7.79180		16.96	0.00	0	518.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		16,759.00000	16,168,000	19.48	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		72,579.00000	72,398,000	19.48	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		15,860.00000	15,292,000	19.72	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		76,680.00000	76,522,000	19.72	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		17,722.00000	17,106,000	19.25	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		68,542.00000	68,336,000	19.25	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.04140	12.06220		13.77	4,539,607.80	377	10,603.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		640.00000	622,000	12.79	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		28.00000	31,000	12.79	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		597.00000	580,000	12.87	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		35.00000	39,000	12.87	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		687.00000	669,000	13.16	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		25.00000	28,000	13.16	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		556.00000	539,000	12.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		44.00000	48,000	12.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		312.00000	297,000	13.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		150.00000	156,000	13.53	936,000.00	6,000	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,074.00000	1,054,000	16.12	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		12.00000	13,000	16.12	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		373.00000	357,000	13.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		111.00000	116,000	13.36	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		147.00000	134,000	14.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		385.00000	393,000	14.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		735.00000	716,000	13.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		23.00000	25,000	13.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,172.00000	1,152,000	16.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		10.00000	11,000	16.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		441.00000	425,000	13.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		79.00000	84,000	13.20	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		976.00000	957,000	15.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		14.00000	16,000	15.38	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		259.00000	244,000	13.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		197.00000	203,000	13.69	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		285.00000	270,000	13.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		173.00000	179,000	13.61	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		91.00000	81,000	15.63	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		579.00000	590,000	15.63	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		837.00000	851,000	16.49	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		49.00000	42,000	16.49	0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,500.00000	1,519,000	18.82	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		12.00000	10,000	18.82	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.26980	12.29000		14.51	613,490.00	50	2,935.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		659.00000	643,000	13.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		219.00000	223,000	13.72	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		630.00000	614,000	13.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		240.00000	244,000	13.81	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		690.00000	673,000	13.62	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		200.00000	203,000	13.62	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.34310	12.36390		15.39	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		310.00000	295,000	17.81	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,396.00000	1,402,000	17.81	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		301.00000	287,000	17.92	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,437.00000	1,444,000	17.92	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		319.00000	304,000	17.70	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,355.00000	1,361,000	17.70	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		0.00000	1,151,000	13.69	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		0.00000	158,000	13.69	948,000.00	6,000	6,000.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09970	0.09980		17.37	5,982.00	60	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		989.00000	981,000	17.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		9.00000	11,000	17.80	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		216.00000	220,000	17.37	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		236.00000	250,000	17.37	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,980.00000	1,971,000	23.72	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	0.08	Put		0.00000	1,000	23.72	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10180	0.10190		17.03	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		250.00000	239,000	19.33	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		860.00000	859,000	19.33	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		103.00000	97,000	21.96	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,713.00000	1,717,000	21.96	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		639.00000	625,000	16.93	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		249.00000	245,000	16.93	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			9.97760	10.00840		12.63	888,006.40	89	21,452.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		139.00000	123,000	13.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		231.00000	245,000	13.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		123.00000	108,000	13.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		265.00000	280,000	13.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		158.00000	140,000	12.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		200.00000	212,000	12.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		964.00000	933,000	15.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		6.00000	5,000	15.17	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		95.00000	83,000	13.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		337.00000	355,000	13.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		298.00000	274,000	12.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		90.00000	96,000	12.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,013.00000	982,000	15.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		5.00000	4,000	15.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		234.00000	212,000	12.70	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	9.90	Put		126.00000	134,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		40.00000	33,000	15.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		632.00000	655,000	15.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		29.00000	24,000	16.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		771.00000	796,000	16.31	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		84.00000	72,000	13.99	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		376.00000	394,000	13.99	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		13.00000	10,000	17.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,105.00000	1,132,000	17.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		4.00000	3,000	18.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,496.00000	1,525,000	18.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		21.00000	17,000	17.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		913.00000	939,000	17.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		2.00000	2,000	19.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,744.00000	1,774,000	19.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		19.00000	15,000	17.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		961.00000	987,000	17.44	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		492.00000	463,000	12.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		34.00000	35,000	12.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		7.00000	6,000	18.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,299.00000	1,328,000	18.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		26.00000	21,000	16.60	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		818.00000	843,000	16.60	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		1,009.00000	1,036,000	17.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		17.00000	14,000	17.73	0.00	0	6,800.00

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	11.60	Put		1,595.00000	1,624,000	19.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		3.00000	2,000	19.21	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		178.00000	160,000	12.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		170.00000	182,000	12.63	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		0.00000	185,000	12.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		0.00000	157,000	12.67	1,601,400.00	10,200	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.17980	10.20990		13.95	1,628,768.00	160	26,011.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		276.00000	261,000	14.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		466.00000	481,000	14.57	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		260.00000	246,000	14.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		500.00000	516,000	14.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		292.00000	278,000	14.41	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		432.00000	448,000	14.41	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.25630	10.28610		14.40	2,564,075.00	250	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		306.00000	292,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		745.00000	761,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		290.00000	276,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		779.00000	795,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		324.00000	309,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		713.00000	728,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		0.00000	926,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		0.00000	120,000	13.00	1,224,000.00	10,200	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.65730	10.68420		14.87	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		610.00000	607,000	16.13	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,419.00000	1,443,000	16.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		598.00000	595,000	16.20	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,457.00000	1,481,000	16.20	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		623.00000	619,000	16.06	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,382.00000	1,405,000	16.06	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			425.89300	427.75500			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			432.31600	434.21600			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			387.37500	389.04900			232,425,000.00	60	914.00
ALBI	On	02/08/2012	Index Future			393.21800	394.92500			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.70410	7.71010		16.35	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		118.00000	112,000	18.61	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		508.00000	508,000	18.61	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		109.00000	103,000	18.92	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		549.00000	549,000	18.92	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		129.00000	122,000	18.33	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		469.00000	468,000	18.33	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.64770	7.65220		16.06	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		111.00000	104,000	17.65	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		359.00000	356,000	17.65	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		99.00000	93,000	17.96	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Put		397.00000	395,000	17.96	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Call		124.00000	117,000	17.33	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Put		322.00000	319,000	17.33	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			8.15010	8.16590		11.93	1,222,515.00	150	18,381.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		918.00000	902,000	15.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		2.00000	2,000	15.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		869.00000	853,000	15.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		3.00000	3,000	15.51	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		968.00000	952,000	16.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		2.00000	2,000	16.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		770.00000	754,000	14.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		4.00000	4,000	14.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,217.00000	1,201,000	17.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	1,000	17.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		435.00000	419,000	12.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		19.00000	19,000	12.36	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		721.00000	705,000	14.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		5.00000	5,000	14.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,167.00000	1,151,000	17.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	1,000	17.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,966.00000	1,950,000	20.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		310.00000	293,000	12.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		44.00000	43,000	12.20	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.23290	8.24940		12.96	0.00	0	8,758.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		653.00000	637,000	12.62	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		54.00000	54,000	12.62	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		612.00000	596,000	12.58	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		63.00000	63,000	12.58	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		696.00000	679,000	12.65	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		47.00000	46,000	12.65	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.21600	8.23310		13.40	0.00	0	2,328.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		350.00000	336,000	13.48	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		353.00000	356,000	13.48	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		329.00000	316,000	13.59	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		382.00000	386,000	13.59	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		372.00000	358,000	13.39	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		325.00000	328,000	13.39	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.28900	9.31740		16.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,318.00000	2,286,000	15.36	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		301.00000	297,000	15.36	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,276.00000	2,244,000	15.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		309.00000	305,000	15.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,360.00000	2,328,000	15.47	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		293.00000	289,000	15.47	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.65240	7.65080		11.78	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		188.00000	180,000	11.87	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		87.00000	78,000	11.87	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		158.00000	150,000	11.82	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		107.00000	98,000	11.82	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		220.00000	213,000	11.91	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		69.00000	61,000	11.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.78710	7.78510		11.67	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		114.00000	112,000	13.19	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		479.00000	475,000	13.19	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		104.00000	102,000	13.41	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		519.00000	515,000	13.41	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		125.00000	122,000	12.98	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		440.00000	435,000	12.98	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.07540	0.08180			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.21180	0.21180			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.02210	0.02810			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.16780	0.17320			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.05340	0.05680			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.05670	0.05790			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.06780	0.06780			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.27500	8.30560		14.80	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		75.00000	69,000	16.52	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		369.00000	394,000	16.52	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		65.00000	60,000	16.76	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		409.00000	435,000	16.76	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		86.00000	79,000	16.27	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		330.00000	354,000	16.27	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				8.45440	8.48510		16.70	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		154.00000	158,000	18.98	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		769.00000	804,000	18.98	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		145.00000	149,000	19.16	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		810.00000	845,000	19.16	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		163.00000	167,000	18.80	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		728.00000	763,000	18.80	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				388.03800	389.64300			3,880,380.00	1	180.00
GOVI	On 03/05/2012	GOVI		382.00	Call		76,430.00000	60,380,000		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		76,330.00000	60,280,000		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		76,530.00000	60,480,000		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				393.89100	395.52800			0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.00	Call		55,280.00000	38,910,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 02/08/2012	GOVI		390.01	Call		55,180.00000	38,810,000		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	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		55,380.00000	39,010,000		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			171.16800	171.22300			0.00	0	514.00
IGOV	On	02/08/2012	Index Future			173.74900	173.81000			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			464.38100	463.63400			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.09100	473.36500			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.63000	5.62000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.65000	5.64000			0.00	0	2,890.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.68000	5.65000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.74000	5.70000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.87000	5.81000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.02000	5.92000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.16000	6.06000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.32000	6.22000			0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.50000	6.40000			0.00	0	1,000.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.35400	6.36800		10.91	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		145.00000	134,000	11.09	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		61.00000	64,000	11.09	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		139.00000	128,000	11.06	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		65.00000	68,000	11.06	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		152.00000	140,000	11.12	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		58.00000	60,000	11.12	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.44670	6.46030		12.71	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		288.00000	277,000	12.72	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		128.00000	130,000	12.72	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		258.00000	248,000	12.72	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		148.00000	151,000	12.72	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		320.00000	308,000	12.73	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		110.00000	111,000	12.73	0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Call		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Call		11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future			6.39000	6.39100		3.17	0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.57400	6.48700		3.07	0.00	0	10,880.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,730.00000	5,439,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1.00000	1,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,887.00000	5,596,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1.00000	1,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,573.00000	5,282,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		2.00000	2,000	3.34	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,204.00000	1,395,000	3.02	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		406.00000	306,000	3.02	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		769.00000	616,000	3.07	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		725.00000	864,000	3.07	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		1,279.00000	1,077,000	3.14	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		402.00000	491,000	3.14	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.61500	6.51800		3.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,619.00000	4,342,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		132.00000	155,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,754.00000	4,475,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		119.00000	141,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,485.00000	4,210,000	3.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	7.95	Put		146.00000	171,000	3.83	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.65500	6.55100		3.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,203.00000	2,010,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		931.00000	1,034,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,297.00000	2,100,000	3.62	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		884.00000	984,000	3.62	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,112.00000	1,923,000	3.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		981.00000	1,088,000	3.60	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.67000	6.55200		3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,826.00000	1,655,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,316.00000	1,449,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,902.00000	1,727,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,264.00000	1,393,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,753.00000	1,586,000	3.18	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,371.00000	1,509,000	3.18	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.06000	8.12100		12.24	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.22500	8.14300		11.60	2,954,771.04	24	26,962.00
R186	On	03/05/2012	Bond Future	9.00	Call		8,396.00000	7,694,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		526.00000	610,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,776.00000	8,066,000	12.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.05	Put		470.00000	547,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		8,019.00000	7,326,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		587.00000	681,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,167.00000	4,629,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,791.00000	1,466,000	11.39	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,568.00000	2,898,000	11.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		3,116.00000	2,659,000	11.57	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		4,860.00000	4,287,000	11.83	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,488.00000	1,701,000	11.83	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		7,277.00000	6,605,000	12.14	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		729.00000	844,000	12.14	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.29100	8.20600		14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,954.00000	7,384,000	15.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		2,957.00000	3,188,000	15.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		8,251.00000	7,672,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,810.00000	3,032,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,661.00000	7,101,000	15.26	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,110.00000	3,352,000	15.26	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		4,820.00000	5,163,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		5,236.00000	4,777,000	14.88	0.00	0	8,750.00
R186	On	01/11/2012	Bond Future			8.35600	8.26800		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		8,588.00000	8,045,000	14.90	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,222.00000	4,494,000	14.90	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		8,863.00000	8,311,000	14.94	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,057.00000	4,320,000	14.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2012	Bond Future	8.70	Call		8,316.00000	7,782,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,392.00000	4,673,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.41700	8.32600		14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		7,913.00000	7,425,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,339.00000	6,678,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		8,159.00000	7,662,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,138.00000	6,468,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		7,678.00000	7,198,000	14.92	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		6,553.00000	6,900,000	14.92	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.97121	218.86510			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.69623	215.71851			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		719.00000	696,000		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		669.00000	646,000		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		769.00000	746,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/02/2012	Bond Future			248.85681	248.85771			0.00	0	0.00
R197	On	03/05/2012	Bond Future			253.95195	253.96170			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		2,962.00000	2,952,000		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		2,912.00000	2,902,000		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		3,012.00000	3,002,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			5.96000	5.95000		2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.10800	6.02400		2.29	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,190.00000	3,982,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	1,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,308.00000	4,100,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	1,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,072.00000	3,863,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1.00000	0,000	2.51	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.10700	6.01200		2.80	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,368.00000	3,167,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		67.00000	80,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,470.00000	3,267,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		60.00000	72,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,267.00000	3,067,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		74.00000	89,000	2.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	01/11/2012	Bond Future			6.08800	5.98400		2.49	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,569.00000	1,425,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		525.00000	592,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,639.00000	1,492,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		495.00000	559,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,500.00000	1,359,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		557.00000	627,000	2.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.01000	5.88800		2.23	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,323.00000	1,189,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		677.00000	762,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,379.00000	1,243,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		645.00000	727,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,266.00000	1,136,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		709.00000	797,000	2.26	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R202	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	02/02/2012	Bond Future			185.78405	186.37402			0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.57648	189.58270			0.00	0	37,020.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		417.00000	424,000		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		467.00000	474,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		367.00000	374,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.07000	7.08100		5.78	0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.25500	7.17000		5.69	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,852.00000	6,474,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		15.00000	20,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		7,057.00000	6,678,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		13.00000	17,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,648.00000	6,270,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		19.00000	24,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,606.00000	1,826,000	5.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		836.00000	673,000	5.61	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,233.00000	1,418,000	5.66	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		1,143.00000	945,000	5.66	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,934.00000	1,669,000	5.78	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		681.00000	798,000	5.78	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		3,100.00000	2,777,000	5.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		306.00000	365,000	5.93	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.32100	7.23100		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,748.00000	5,411,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		441.00000	491,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,918.00000	5,578,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		408.00000	456,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,580.00000	5,246,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		475.00000	529,000	7.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future			7.38900	7.29500		6.78	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,535.00000	3,283,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,679.00000	1,814,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,664.00000	3,408,000	6.99	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,606.00000	1,737,000	6.99	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,407.00000	3,160,000	6.95	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,753.00000	1,893,000	6.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.45100	7.34900		6.33	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,312.00000	1,181,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,703.00000	4,971,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,377.00000	1,241,000	6.14	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,565.00000	4,827,000	6.14	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,253.00000	1,126,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,848.00000	5,120,000	6.13	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.36000	7.39100		7.21	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.54600	7.46200		6.84	2,528,559.60	24	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,547.00000	6,122,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		65.00000	79,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,779.00000	6,351,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		55.00000	66,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,317.00000	5,894,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		77.00000	93,000	7.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	7.00	Put		2,966.00000	3,288,000	6.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		509.00000	392,000	6.65	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,321.00000	2,015,000	6.98	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		826.00000	959,000	6.98	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.61700	7.52900		8.56	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,630.00000	5,271,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		857.00000	943,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,813.00000	5,449,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		802.00000	883,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,445.00000	5,090,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		911.00000	1,001,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.68800	7.59600		8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		4,096.00000	3,809,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,146.00000	2,307,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		4,245.00000	3,952,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,057.00000	2,212,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,950.00000	3,668,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,239.00000	2,405,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.75200	7.65400		8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,287.00000	4,007,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,678.00000	2,857,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,425.00000	4,140,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,586.00000	2,760,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		4,152.00000	3,876,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,774.00000	2,956,000	8.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.86000	5.83000		1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.01200	5.92900		1.44	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,491.00000	2,357,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		1.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,568.00000	2,435,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,413.00000	2,279,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		1.00000	0,000	1.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.99600	5.89700		1.67	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,887.00000	1,759,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		42.00000	51,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,949.00000	1,821,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		37.00000	46,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,825.00000	1,698,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		48.00000	57,000	1.78	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.93300	5.81700		1.36	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		607.00000	531,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		397.00000	454,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		641.00000	563,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		373.00000	429,000	1.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	5.95	Call		574.00000	500,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		421.00000	480,000	1.38	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.73000	5.57600		1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		667.00000	580,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		286.00000	338,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		697.00000	608,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		272.00000	321,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		637.00000	553,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		301.00000	356,000	1.10	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.59000	7.62600		7.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.77700	7.69900		8.01	992,476.10	10	24,945.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,863.00000	5,452,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		162.00000	189,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		6,102.00000	5,688,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		141.00000	165,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,623.00000	5,216,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		184.00000	215,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,375.00000	2,638,000	7.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		960.00000	785,000	7.88	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,717.00000	1,928,000	7.97	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,441.00000	1,214,000	7.97	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,576.00000	2,266,000	8.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		899.00000	1,027,000	8.17	0.00	0	800.00

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	8.30	Call		3,790.00000	3,426,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		478.00000	552,000	8.36	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.85100	7.76900		10.08	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		6,159.00000	5,796,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		973.00000	1,057,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,353.00000	5,986,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		912.00000	992,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,962.00000	5,603,000	10.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,032.00000	1,120,000	10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.92100	7.83600		9.88	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,571.00000	4,279,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,402.00000	2,560,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,731.00000	4,434,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,304.00000	2,458,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,413.00000	4,126,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,503.00000	2,666,000	9.98	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.98600	7.89700		9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,817.00000	4,535,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,022.00000	3,196,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,967.00000	4,680,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,921.00000	3,090,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,669.00000	4,391,000	9.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,125.00000	3,304,000	9.94	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			7.65000	7.68100		7.83	0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.83300	7.75000		9.14	0.00	0	9,269.00
R208	On	03/05/2012	Bond Future	9.00	Call		7,332.00000	6,848,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		97.00000	117,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,593.00000	7,105,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		84.00000	99,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		7,073.00000	6,591,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		114.00000	135,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,576.00000	2,880,000	9.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		1,038.00000	839,000	9.01	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		1,863.00000	2,109,000	9.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,558.00000	1,300,000	9.11	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,783.00000	2,429,000	9.37	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		979.00000	1,128,000	9.37	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		4,087.00000	3,671,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		522.00000	610,000	9.60	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.90000	7.81300		11.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,451.00000	6,038,000	11.65	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,084.00000	1,187,000	11.65	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,665.00000	6,247,000	11.68	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,023.00000	1,120,000	11.68	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		6,240.00000	5,833,000	11.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.70	Put		1,150.00000	1,258,000	11.62	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.96600	7.87700		11.37	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,843.00000	4,514,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,711.00000	2,897,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		5,015.00000	4,680,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,602.00000	2,781,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,674.00000	4,351,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,824.00000	3,016,000	11.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.02800	7.93400		10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		4,390.00000	4,095,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,018.00000	4,252,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		4,541.00000	4,240,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		3,889.00000	4,117,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		4,246.00000	3,956,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,156.00000	4,395,000	10.96	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.50500	8.57100		16.61	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.68700	8.59500		16.60	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,437.00000	3,886,000	16.90	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,240.00000	1,435,000	16.90	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	03/05/2012	Bond Future	9.05	Call		4,707.00000	4,141,000	16.96	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,130.00000	1,310,000	16.96	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,174.00000	3,638,000	16.84	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,360.00000	1,570,000	16.84	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.74700	8.65300		20.49	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		7,141.00000	6,599,000	21.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,554.00000	2,765,000	21.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		7,384.00000	6,834,000	21.10	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,433.00000	2,636,000	21.10	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,901.00000	6,368,000	20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,681.00000	2,901,000	20.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.80700	8.71000		21.22	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		6,749.00000	6,266,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,490.00000	4,774,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,964.00000	6,473,000	21.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,326.00000	4,603,000	21.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		6,537.00000	6,062,000	21.43	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,659.00000	4,952,000	21.43	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.86400	8.76400		20.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		7,411.00000	6,933,000	21.01	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,584.00000	5,889,000	21.01	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		7,618.00000	7,133,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,413.00000	5,711,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		7,205.00000	6,735,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		5,759.00000	6,072,000	20.96	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	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			139.33801	139.52007			0.00	0	0.00
R210	On	03/05/2012	Bond Future			139.71238	140.45858			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,459.00000	712,000		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		1,409.00000	662,000		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		1,509.00000	762,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			116.52286	116.63695			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.47417	118.26013			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		60.00000	274,000		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		10.00000	224,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		110.00000	324,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			114.57905	114.57975			0.00	0	0.00
R212	On	03/05/2012	Bond Future			116.38039	116.48685			0.00	0	2,827.00
R212	On	03/05/2012	Bond Future	115.30	Call		1,187.00000	1,080,000		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		1,137.00000	1,030,000		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		1,237.00000	1,130,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.47000	8.53600		14.93	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.64100	8.56000		14.87	0.00	0	92.00
R213	On	03/05/2012	Bond Future	9.25	Call		6,145.00000	5,582,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		717.00000	819,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		6,449.00000	5,877,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		648.00000	741,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,845.00000	5,292,000	15.37	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		793.00000	905,000	15.37	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.70500	8.62000		18.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		7,405.00000	6,901,000	18.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,490.00000	2,675,000	18.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		7,657.00000	7,145,000	18.88	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,370.00000	2,547,000	18.88	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		7,155.00000	6,659,000	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
R213	On	02/08/2012	Bond Future	9.20	Put		2,615.00000	2,807,000	18.78	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.77000	8.68300		18.97	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,932.00000	6,488,000	19.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,437.00000	4,689,000	19.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		7,153.00000	6,703,000	19.25	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,275.00000	4,520,000	19.25	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		6,713.00000	6,277,000	19.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,604.00000	4,864,000	19.15	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.83400	8.74500		18.52	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		7,547.00000	7,115,000	18.75	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,558.00000	5,829,000	18.75	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		7,759.00000	7,321,000	18.79	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,389.00000	5,653,000	18.79	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		7,336.00000	6,911,000	18.70	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		5,732.00000	6,009,000	18.70	0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.20820	1.21070		15.78	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		324.00000	300,000	15.78	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		217.00000	218,000	15.78	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		140.00000	124,000	17.21	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.25	Put		533.00000	542,000	17.21		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Call		667.00000	641,000	15.56		0.00	0	0.00
YUAN/FO _n 19/03/2012 Foreign Exchange Future	1.15	Put		60.00000	59,000	15.56		0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future			1.23080	1.23380		17.25		0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Call		998.00000	967,000	15.80		0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Put		160.00000	159,000	15.80		0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Call		675.00000	645,000	16.26		0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Put		337.00000	337,000	16.26		0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Call		1,403.00000	1,384,000	16.54		0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Put		65.00000	76,000	16.54		0.00	0	0.00

Total for Derivatives :

375,194,483.04 66,924 1,183,311.00

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000				0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000				0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000				0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000				0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000				0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	15,092,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,768,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	200,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			306,600,000,000.00	3,066,000	3,066,000.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			461,300,000,000.00	4,613,000	1,945,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	25,000,000.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	25,000,000.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,251,900,000,000.00	12,519,000	8,459,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,817,500,000,000.00	18,175,000	13,561,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	1,211,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000		2,400,000,000,000.00		24,000,000	12,000,000.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000		920,000,000,000.00		9,200,000	4,600,000.00
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
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	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
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL130	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL131	On	18/08/2014			100.00000	100.00000			0.00	0	0.00
ACL132	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL133	On	26/08/2014			100.00000	100.00000			0.00	0	0.00
ACL134	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL135	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
ACL136	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL137	On	02/09/2016			100.00000	100.00000			0.00	0	0.00
ACL138	On	20/09/2021			100.00000	100.00000			0.00	0	0.00
ACL139	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL140	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
ACL141	On	30/07/2017			100.00000	100.00000			0.00	0	0.00
ACL142	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
ACL143	On	20/12/2016			100.00000	100.00000			0.00	0	10,000,000.00
ACL144	On	20/12/2016			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
ACL145	On	20/12/2021			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	100.00000		5,000,000,000,000.00		50,000,000	50,000,000.00
ACL152	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00

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
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

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
BCP53L	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP54L	On	07/03/2012	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
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
BD311E	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
BD311L	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 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311F On 20/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22B On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22C On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22D On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22Y On 21/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32A On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32B On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32C On 30/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	3,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000		128,200,000,000.00	128,200,000,000.00	1,282,000	5,282,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000		304,300,000,000.00	304,300,000,000.00	3,043,000	15,043,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,325,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 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
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN187On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN188On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN189On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN190On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN191On 23/08/2016 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN192On 24/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN193On 29/08/2021 Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194On 31/08/2016 Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On 13/09/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On 13/09/2016 Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On 20/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN218On 20/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN219On 20/10/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN220On 11/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN221On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN222On 20/10/2016 Spot Bond			8.64500	8.64500			0.00	0	0.00
CLN223On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN224On 15/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN225On 09/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN226On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN227On 20/12/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN228On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN229On 14/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN230On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN231On 17/01/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN232On 20/06/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	37,613,630.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	6,547,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	20,000,000.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	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			30,000,000,000.00	300,000,000	150,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	25,180,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			4,056,700,000,000.00	40,567,000	85,969,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	128,202,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,061,000.00
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
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ161L	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166L	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ169L	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			216,900,000,000.00	2,169,000	109,114,000.00
ES18	On	20/04/2018			9.25000	9.25000			948,513,500,000.00	102,542,000	399,221,000.00
ES23	On	25/01/2023			10.00000	10.00000			162,810,000,000.00	16,281,000	81,881,000.00
ES26	On	02/04/2026			7.85000	7.85000			119,013,850,000.00	15,161,000	37,177,000.00
ES33	On	15/09/2033			7.50000	7.50000			88,170,000,000.00	11,756,000	177,932,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000		2,000,000,000,000.00	2,000,000,000.00	20,000,000	14,718,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000		1,140,000,000,000.00	1,140,000,000.00	11,400,000	200,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33	On	07/12/2033			100.00000	100.00000			1,100,000,000,000.00	11,000,000	5,500,000.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	5,000,000.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	169,652,000.00
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	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX _{On} 09/05/2047 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT11 _{On} 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12 _{On} 28/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13 _{On} 01/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14 _{On} 30/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 _{On} 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 _{On} 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 _{On} 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 _{On} 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 _{On} 25/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86 _{On} 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 _{On} 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 _{On} 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000		10,292,000,000,000.00		102,920,000	215,920,000.00
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	700,000.00
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	250,000.00
GRT05	On	25/01/2015			100.00000	100.00000		1,350,000,000,000.00		13,500,000	4,500,000.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			6,514,600,000,000.00	65,146,000	108,368,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			123,000,000,000.00	1,230,000	20,030,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000,000	1,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
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	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			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	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			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
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013			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
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	1,000,000.00
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			211,046,000,000.00	76,744,000	188,800,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	180,000.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			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			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			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
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
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	4,700,000.00
MAQ00	On	27/01/2013	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
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012			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		100,000,000,000.00	1,000,000	1,000,000	1,000,000.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000		960,000,000,000.00	9,600,000	9,600,000	2,400,000.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	147,600,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	3,000,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	3,500,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000.00	
N4A408On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A502On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4B508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4C508On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4D68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4E68LOn	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK10EOn	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11EOn	27/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			2,550,700,000,000.00	25,507,000	13,509,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			800,000,000,000.00	8,000,000	2,000,000.00
NBK3A	On	09/09/2019			100.00000	100.00000			308,100,000,000.00	3,081,000	6,481,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			434,500,000,000.00	4,345,000	13,345,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			60,000,000,000.00	600,000	300,000.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN5:On	15/04/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN5:On	01/06/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
NCLN6:On	30/11/2015	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
NCLN6	On	02/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	115,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	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	2,941,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			50,000,000,000.00	500,000	4,900,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	3,683,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.50000	6.42000		162,016,022,577,500.00	24,925,541,935	15,775,992,797.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.15000	8.07000		96,806,750,151,950.00	11,878,128,853	8,859,909,743.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			219.00672	218.98896		4,550,845,101,085.44	20,779,477	604,209,477.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.10000	2.10000			89,963,031,900.00	42,839,539	647,589,039.00
R201	On	21/12/2014	Spot Bond			6.06500	5.99000			3,668,977,627,125.00	604,942,725	2,936,041,695.00
R202	On	07/12/2033	Spot Bond			2.30000	2.30000			10,755,740,700.00	4,676,409	1,175,740,000.00
R203	On	15/09/2017	Spot Bond			7.17000	7.09000			30,642,413,907,150.00	4,273,697,895	6,092,954,135.00
R204	On	21/12/2018	Spot Bond			7.46000	7.38000			36,205,378,019,260.00	4,853,267,831	5,730,957,668.00
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			5.96000	5.89000			6,175,954,294,320.00	1,036,233,942	2,486,739,352.00
R207	On	15/01/2020	Spot Bond			7.69000	7.61500			46,164,228,867,620.00	6,003,150,698	9,492,237,138.00
R208	On	31/03/2021	Spot Bond			7.75500	7.67500			42,953,783,867,115.00	5,538,850,273	8,105,112,250.00
R209	On	31/03/2036	Spot Bond			8.62000	8.53000			90,189,749,561,740.00	10,462,847,977	10,025,201,580.00
R210	On	31/03/2028	Spot Bond			2.35000	2.31000			41,544,202,400.00	17,678,384	1,362,080,684.00
R211	On	31/01/2017	Spot Bond			0.86000	0.90000			558,470,862,640.00	649,384,724	991,384,724.00
R212	On	31/01/2022	Spot Bond			2.05000	2.04000			11,304,944,350.00	5,514,607	640,739,607.00
R213	On	28/02/2031	Spot Bond			8.57000	8.49000			16,308,920,599,180.00	1,903,024,574	1,755,014,331.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			20,539,857,000,000.00	3,159,978,000	2,807,130,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	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
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			4,600,000,000.00	46,000,000	37,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,134,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,528,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			3,450,000,000.00	600,000	300,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR005	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	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		2,446,900,000,000.00		24,469,000	9,860,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000		2,380,000,000,000.00		23,800,000	11,900,000.00
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	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	07/05/2012			100.00000	100.00000			5,000,000,000,000.00	50,000,000	50,000,000.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			2,400,000,000,000.00	24,000,000	6,000,000.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	8,500,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	195,000.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SPDA1	On	21/08/2014			100.00000	100.00000			720,000,000,000.00	7,200,000	2,400,000.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	25/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SYN884	On	16/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN885	On	22/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN886	On	03/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN887	On	17/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN888	On	17/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN889	On	19/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN890	On	20/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN891	On	03/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SYN892	On	05/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000				0.00	0	1,000.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000				0.00	0	1,000.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000				0.00	0	500,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000				0.00	0	13,000.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500				0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
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		600,000,000,000.00		6,000,000	3,000,000.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			870,800,000,000.00	8,708,000	1,023,708,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			7,530,800,000,000.00	75,308,000	314,620,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	558,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	126,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			581,900,000,000.00	5,819,000	20,819,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000		10,000,000,000,000.00		100,000,000	50,000,000.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	79,916,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		2,881,000,000,000.00		28,810,000	48,810,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	42,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029	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
Total for j-Bonds :							679,665,623,706,036.00	76,815,598,843	87,152,965,850.00
Grand Total:							679,665,998,900,519.00	6,815,665,767	87,154,149,161.00