



# Daily MTM Report

Daily summary for: 07/02/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/03/2012 Foreign Exchange Future			7.61910	7.63640		15.73	53,387,033.70	7,007	247,136.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		612.00000	594,000	15.81	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		12.00000	11,000	15.81	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		565.00000	548,000	15.63	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		15.00000	15,000	15.63	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		659.00000	642,000	15.99	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		9.00000	9,000	15.99	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		646.00000	628,000	15.94	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		10.00000	9,000	15.94	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		506.00000	489,000	15.40	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		20.00000	20,000	15.40	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		418.00000	403,000	15.29	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		32.00000	34,000	15.29	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		840.00000	822,000	16.90	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		4.00000	3,000	16.90	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		461.00000	445,000	15.22	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		25.00000	26,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		889.00000	872,000	17.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		3.00000	3,000	17.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		209.00000	196,000	15.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		123.00000	127,000	15.67	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		73.00000	67,000	18.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		387.00000	398,000	18.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		303.00000	289,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		67.00000	70,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		33.00000	29,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		697.00000	710,000	20.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		939.00000	921,000	17.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		3.00000	2,000	17.75	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		29.00000	26,000	21.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		743.00000	757,000	21.15	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		791.00000	773,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		5.00000	4,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		65.00000	59,000	18.40	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		429.00000	440,000	18.40	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		552.00000	535,000	15.58	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		16.00000	16,000	15.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		988.00000	971,000	18.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	2,000	18.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		269.00000	255,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		83.00000	86,000	15.54	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		40.00000	36,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		604.00000	617,000	19.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		95.00000	88,000	17.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		309.00000	319,000	17.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		598.00000	581,000	15.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		12.00000	12,000	15.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,038.00000	1,021,000	18.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		2.00000	2,000	18.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		108.00000	100,000	17.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		272.00000	281,000	17.07	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		57.00000	52,000	18.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		471.00000	483,000	18.79	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		84.00000	77,000	17.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		348.00000	358,000	17.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		45.00000	41,000	19.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		559.00000	572,000	19.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		339.00000	325,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		53.00000	56,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		378.00000	363,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		42.00000	44,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		742.00000	725,000	16.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		6.00000	6,000	16.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		140.00000	131,000	16.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		204.00000	212,000	16.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		51.00000	46,000	19.19	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	527,000	19.19	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		238.00000	224,000	15.61	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		102.00000	105,000	15.61	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,237.00000	1,220,000	20.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	20.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,487.00000	1,469,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	0,000	22.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		183.00000	170,000	15.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		147.00000	151,000	15.73	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		36.00000	33,000	20.36	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		650.00000	664,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,437.00000	1,419,000	21.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	0,000	21.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		694.00000	676,000	16.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		8.00000	7,000	16.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		123.00000	114,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		237.00000	245,000	16.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		26.00000	23,000	21.51	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		790.00000	804,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,187.00000	1,170,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	19.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		159.00000	149,000	16.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		173.00000	180,000	16.07	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,088.00000	1,070,000	19.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		2.00000	1,000	19.02	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		1,138.00000	1,120,000	19.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		2.00000	1,000	19.44	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,287.00000	1,270,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	1,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,537.00000	1,519,000	22.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		1.00000	0,000	22.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		24.00000	21,000	21.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		838.00000	852,000	21.88	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		21.00000	19,000	22.24	47,500.00	2,500	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		885.00000	900,000	22.24	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		12.00000	11,000	24.42	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,176.00000	1,192,000	24.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,373.00000	1,389,000	25.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		9.00000	8,000	25.87	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		18.00000	15,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		982.00000	996,000	22.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		16.00000	14,000	23.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		1,030.00000	1,045,000	23.33	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,127.00000	1,143,000	24.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		13.00000	12,000	24.05	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,078.00000	1,094,000	23.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		14.00000	13,000	23.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,620.00000	1,635,000	26.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		6.00000	4,000	26.40	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,867.00000	1,882,000	26.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		3.00000	1,000	26.07	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,570.00000	1,585,000	26.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		6.00000	4,000	26.47	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.77130	7.78770		17.01	16,133,218.80	2,076	64,370.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		626.00000	613,000	15.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		88.00000	92,000	15.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		589.00000	576,000	15.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		101.00000	105,000	15.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		665.00000	651,000	15.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		77.00000	80,000	15.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		216.00000	209,000	18.35	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		528.00000	538,000	18.35	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		21.00000	22,000	15.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,059.00000	1,043,000	15.97	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		137.00000	132,000	20.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		849.00000	861,000	20.17	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		117.00000	112,000	20.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		979.00000	991,000	20.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		106.00000	101,000	21.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,068.00000	1,080,000	21.30	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		830.00000	815,000	15.31	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		42.00000	44,000	15.31	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		457.00000	446,000	15.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		169.00000	175,000	15.88	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		244.00000	236,000	17.91	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		456.00000	465,000	17.91	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		192.00000	185,000	18.80	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		604.00000	614,000	18.80	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		333.00000	324,000	16.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		295.00000	303,000	16.83	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,158.00000	1,170,000	21.75	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		96.00000	91,000	21.75	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		355.00000	346,000	16.64	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		267.00000	275,000	16.64	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,529.00000	1,542,000	23.55	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		67.00000	63,000	23.55	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.82270	7.84130		17.22	0.00	0	7,819.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		771.00000	756,000	15.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		130.00000	133,000	15.53	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		736.00000	721,000	15.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		145.00000	148,000	15.59	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		807.00000	793,000	15.48	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		116.00000	120,000	15.48	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		161.00000	164,000	15.64	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		702.00000	687,000	15.64	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,413.00000	1,426,000	21.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		154.00000	149,000	21.89	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		402.00000	393,000	17.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		461.00000	470,000	17.58	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		223.00000	217,000	20.15	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		982.00000	994,000	20.15	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,503.00000	1,516,000	22.24	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		144.00000	139,000	22.24	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,150.00000	1,163,000	20.85	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		191.00000	186,000	20.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.92320	7.94270		17.76	35,654,400.00	4,500	9,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		620.00000	609,000	17.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		377.00000	386,000	17.03	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		598.00000	588,000	17.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		405.00000	415,000	17.21	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		643.00000	631,000	16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		350.00000	358,000	16.85	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		559.00000	568,000	18.06	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		502.00000	491,000	18.06	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,404.00000	1,416,000	21.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		247.00000	239,000	21.43	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.02130	8.04070		18.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		648.00000	637,000	17.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		557.00000	566,000	17.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		630.00000	619,000	18.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		589.00000	598,000	18.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		667.00000	656,000	17.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		526.00000	535,000	17.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,405.00000	1,414,000	21.06	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		346.00000	335,000	21.06	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		594.00000	583,000	18.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		653.00000	662,000	18.38	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.25380	8.27250		18.28	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		616.00000	604,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,321.00000	1,328,000	19.77	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		604.00000	592,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,359.00000	1,366,000	19.87	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		628.00000	616,000	19.66	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,283.00000	1,290,000	19.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.82670	8.84250		18.90	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,257.00000	1,239,000	18.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		915.00000	912,000	18.39	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,237.00000	1,220,000	18.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		945.00000	943,000	18.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,277.00000	1,259,000	18.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		885.00000	882,000	18.30	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		603.00000	604,000	17.05	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,445.00000	1,431,000	17.05	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.90080	9.91660		20.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,825.00000	1,807,000	19.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,108.00000	1,106,000	19.24	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,805.00000	1,787,000	19.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,138.00000	1,136,000	19.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,846.00000	1,828,000	19.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,079.00000	1,077,000	19.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future			7.61910	7.63640		15.73	76,191.00	10	409.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		20,915.00000	19,583,000	15.67	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		12,275.00000	12,673,000	15.67	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		18,274.00000	16,980,000	15.73	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		14,634.00000	15,070,000	15.73	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		23,805.00000	22,438,000	15.61	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		10,165.00000	10,528,000	15.61	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		60,404.00000	61,736,000	19.97	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		4,044.00000	3,646,000	19.97	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.77130	7.78770		17.01	0.00	0	518.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		16,168.00000	15,577,000	19.49	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		72,398.00000	73,447,000	19.49	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		15,292.00000	14,719,000	19.72	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		76,522.00000	77,589,000	19.72	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		17,106.00000	16,498,000	19.26	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		68,336.00000	69,368,000	19.26	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.05420	12.04140		13.91	7,160,194.80	594	10,453.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		622.00000	632,000	12.76	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		31.00000	28,000	12.76	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		580.00000	590,000	12.86	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		39.00000	36,000	12.86	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		669.00000	679,000	13.14	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		28.00000	25,000	13.14	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		539.00000	548,000	12.95	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		48.00000	44,000	12.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		297.00000	304,000	13.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		156.00000	150,000	13.62	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,054.00000	1,066,000	16.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		13.00000	12,000	16.22	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		357.00000	365,000	13.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		116.00000	111,000	13.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		134.00000	139,000	14.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		393.00000	385,000	14.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		716.00000	727,000	13.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		25.00000	23,000	13.53	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,152.00000	1,164,000	16.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		11.00000	10,000	16.99	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		425.00000	433,000	13.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		84.00000	79,000	13.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		957.00000	968,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		16.00000	14,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		244.00000	250,000	13.81	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		203.00000	196,000	13.81	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		270.00000	276,000	13.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		179.00000	172,000	13.72	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		81.00000	85,000	15.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		590.00000	581,000	15.92	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		851.00000	840,000	16.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		42.00000	44,000	16.73	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		1,519.00000	1,506,000	18.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		10.00000	10,000	18.95	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.28530	12.26980		14.68	61,426.50	5	2,940.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		643.00000	649,000	13.61	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		223.00000	214,000	13.61	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		614.00000	620,000	13.73	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		244.00000	235,000	13.73	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		673.00000	679,000	13.49	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		203.00000	194,000	13.49	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.35540	12.34310		15.38	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		295.00000	301,000	17.93	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,402.00000	1,396,000	17.93	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		287.00000	293,000	18.04	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,444.00000	1,438,000	18.04	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		304.00000	310,000	17.81	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,361.00000	1,355,000	17.81	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,151.00000	1,154,000	13.49	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		158.00000	149,000	13.49	0.00	0	6,000.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09920	0.09970		17.39	0.00	0	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		981.00000	932,000	17.82	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		11.00000	12,000	17.82	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		220.00000	194,000	17.39	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		250.00000	274,000	17.39	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,971.00000	1,921,000	23.65	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		1.00000	1,000	23.65	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10130	0.10180		17.16	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		239.00000	224,000	19.41	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		859.00000	894,000	19.41	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		97.00000	89,000	21.98	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,717.00000	1,759,000	21.98	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		625.00000	593,000	17.04	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		245.00000	263,000	17.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.04670	9.97760		12.69	1,758,172.50	175	21,462.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		123.00000	148,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		245.00000	201,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		108.00000	130,000	13.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		280.00000	233,000	13.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		140.00000	169,000	12.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		212.00000	172,000	12.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		933.00000	1,001,000	15.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		5.00000	4,000	15.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		83.00000	100,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		355.00000	303,000	13.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		274.00000	323,000	13.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		96.00000	76,000	13.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		982.00000	1,051,000	16.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		4.00000	4,000	16.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		212.00000	255,000	12.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		134.00000	108,000	12.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		33.00000	39,000	15.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		655.00000	592,000	15.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		24.00000	27,000	15.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		796.00000	730,000	15.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		72.00000	87,000	13.75	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		394.00000	340,000	13.75	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		10.00000	12,000	17.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		1,132.00000	1,065,000	17.76	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		3.00000	4,000	18.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,525.00000	1,457,000	18.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		17.00000	19,000	16.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		939.00000	872,000	16.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		2.00000	2,000	19.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,774.00000	1,705,000	19.40	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		15.00000	17,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		987.00000	920,000	17.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		463.00000	525,000	13.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		35.00000	28,000	13.32	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		6.00000	7,000	18.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,328.00000	1,260,000	18.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		21.00000	24,000	16.22	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		843.00000	777,000	16.22	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		1,036.00000	969,000	17.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		14.00000	16,000	17.36	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		1,624.00000	1,556,000	19.02	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		2.00000	3,000	19.02	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		160.00000	195,000	12.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		182.00000	148,000	12.75	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		185.00000	224,000	12.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		157.00000	127,000	12.82	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.25210	10.17980		13.79	0.00	0	26,011.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		261.00000	284,000	14.24	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		481.00000	432,000	14.24	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		246.00000	267,000	14.39	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		516.00000	465,000	14.39	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		278.00000	301,000	14.09	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		448.00000	399,000	14.09	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.32680	10.25630		14.36	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		292.00000	318,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		761.00000	717,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		276.00000	301,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		795.00000	750,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		309.00000	336,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		728.00000	685,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		926.00000	983,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		120.00000	106,000	13.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.73520	10.65730		14.78	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		607.00000	624,000	15.89	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,443.00000	1,382,000	15.89	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		595.00000	612,000	15.96	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,481.00000	1,420,000	15.96	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		619.00000	637,000	15.81	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,405.00000	1,345,000	15.81	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			425.73500	425.89300			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			432.14800	432.31600			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			387.40800	387.37500			0.00	0	914.00
ALBI	On	02/08/2012	Index Future			393.24400	393.21800			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.68550	7.70410		16.42	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		112.00000	105,000	18.62	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		508.00000	520,000	18.62	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		103.00000	97,000	18.92	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		549.00000	562,000	18.92	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		122.00000	115,000	18.34	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		468.00000	480,000	18.34	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.63030	7.64770		16.10	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		104.00000	97,000	17.66	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		356.00000	367,000	17.66	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		93.00000	87,000	17.98	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Put		395.00000	407,000	17.98	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Call		117.00000	109,000	17.35	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.85	Put		319.00000	329,000	17.35	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			8.18710	8.15010		11.93	327,484.00	40	18,381.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		902.00000	939,000	16.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		2.00000	2,000	16.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		853.00000	889,000	15.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		3.00000	2,000	15.87	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		952.00000	989,000	16.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		2.00000	2,000	16.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		754.00000	791,000	15.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		4.00000	4,000	15.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,201.00000	1,238,000	18.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	1,000	18.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		419.00000	453,000	12.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		19.00000	16,000	12.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		705.00000	741,000	14.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		5.00000	4,000	14.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,151.00000	1,188,000	17.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	1,000	17.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,950.00000	1,987,000	19.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	19.91	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		293.00000	322,000	12.26	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		43.00000	35,000	12.26	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.26860	8.23290		12.77	0.00	0	8,758.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		637.00000	666,000	12.55	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		54.00000	47,000	12.55	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		596.00000	624,000	12.51	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	55,000	12.51	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		679.00000	709,000	12.58	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		46.00000	40,000	12.58	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.24610	8.21600		13.34	0.00	0	2,328.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		336.00000	347,000	13.32	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		356.00000	337,000	13.32	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		316.00000	326,000	13.42	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		386.00000	366,000	13.42	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		358.00000	370,000	13.26	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		328.00000	310,000	13.26	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.34360	9.28900		16.03	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,286.00000	2,335,000	15.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		297.00000	291,000	15.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,244.00000	2,293,000	15.33	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		305.00000	299,000	15.33	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,328.00000	2,377,000	15.55	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		289.00000	283,000	15.55	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.63990	7.65240		11.66	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		180.00000	169,000	11.73	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		78.00000	79,000	11.73	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		150.00000	140,000	11.69	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		98.00000	100,000	11.69	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		213.00000	202,000	11.77	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		61.00000	62,000	11.77	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			7.77630	7.78710		11.72	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		112.00000	108,000	13.20	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		475.00000	482,000	13.20	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		102.00000	99,000	13.41	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		515.00000	523,000	13.41	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		122.00000	118,000	12.99	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		435.00000	442,000	12.99	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.07170	0.07540			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.21690	0.21180			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.01900	0.02210			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.17510	0.16780			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.05070	0.05340			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.05480	0.05670			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.06550	0.06780			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.31100	8.27500		14.83	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		69.00000	75,000	16.32	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		394.00000	364,000	16.32	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		60.00000	65,000	16.57	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		435.00000	404,000	16.57	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		79.00000	86,000	16.07	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		354.00000	325,000	16.07	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				8.49220	8.45440		16.01	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call			158.00000	156,000	18.34	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put			804.00000	764,000	18.34	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call			149.00000	148,000	18.52	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put			845.00000	806,000	18.52	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call			167.00000	166,000	18.15	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put			763.00000	724,000	18.15	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				388.04300	388.03800			0.00	0	180.00
GOVI On	03/05/2012	GOVI	382.00	Call			60,380.00000	60,430,000		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			60,280.00000	60,330,000		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			60,480.00000	60,530,000		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				393.88900	393.89100			0.00	0	0.00
GOVI On	02/08/2012	GOVI	390.00	Call			38,910.00000	38,890,000		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			38,810.00000	38,790,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		39,010.00000	38,990,000		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			171.62300	171.16800			0.00	0	514.00
IGOV	On	02/08/2012	Index Future			174.20800	173.74900			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			464.38100	464.38100			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.09100	473.09100			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	5.63000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.65000	5.65000			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	5.68000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.74000	5.74000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.87000	5.87000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.02000	6.02000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.17000	6.16000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.33000	6.32000			0.00	200	1,300.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.51000	6.50000			0.00	0	1,000.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.33970	6.35400		10.86	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		134.00000	124,000	11.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		64.00000	68,000	11.04	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		128.00000	118,000	11.01	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		68.00000	72,000	11.01	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		140.00000	130,000	11.06	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		60.00000	64,000	11.06	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.43360	6.44670		12.67	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		277.00000	268,000	12.69	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		130.00000	134,000	12.69	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		248.00000	239,000	12.68	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		151.00000	155,000	12.68	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		308.00000	299,000	12.69	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		111.00000	115,000	12.69	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			6.59500	6.57400		3.07	0.00	0	10,880.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,439.00000	5,369,000	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		5,596.00000	5,526,000	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		5,282.00000	5,212,000	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		1,395.00000	1,443,000	3.02	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		306.00000	284,000	3.02	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		616.00000	581,000	3.07	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		864.00000	899,000	3.07	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		1,077.00000	1,029,000	3.14	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		491.00000	513,000	3.14	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.63800	6.61500		3.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,342.00000	4,276,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		155.00000	160,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,475.00000	4,409,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		141.00000	146,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,210.00000	4,145,000	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		171.00000	177,000	3.83	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.68100	6.65500		3.51	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,010.00000	1,963,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,034.00000	1,061,000	3.61	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,100.00000	2,051,000	3.62	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		984.00000	1,008,000	3.62	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,923.00000	1,876,000	3.60	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,088.00000	1,115,000	3.60	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.70000	6.67000		3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,655.00000	1,612,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,449.00000	1,483,000	3.19	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,727.00000	1,683,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,393.00000	1,426,000	3.20	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,586.00000	1,544,000	3.18	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,509.00000	1,544,000	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	8.22500		11.60	160,665,675.30	1,305	28,058.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,694.00000	7,684,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		610.00000	600,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		8,066.00000	8,056,000	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		547.00000	537,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,326.00000	7,315,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		681.00000	670,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,629.00000	4,615,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,466.00000	1,452,000	11.39	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,898.00000	2,882,000	11.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,659.00000	2,643,000	11.57	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		4,287.00000	4,272,000	11.83	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,701.00000	1,686,000	11.83	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,605.00000	6,593,000	12.14	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		844.00000	832,000	12.14	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.29100	8.29100		14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,384.00000	7,371,000	15.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,188.00000	3,175,000	15.30	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,672.00000	7,659,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,032.00000	3,019,000	15.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		7,101.00000	7,088,000	15.26	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,352.00000	3,339,000	15.26	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,163.00000	5,149,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,777.00000	4,763,000	14.88	0.00	0	8,750.00
R186	On	01/11/2012	Bond Future			8.35500	8.35600		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		8,045.00000	8,040,000	14.90	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,494.00000	4,479,000	14.90	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		8,311.00000	8,306,000	14.94	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,320.00000	4,306,000	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		7,782.00000	7,777,000	14.86	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,673.00000	4,658,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.41700	8.41700		14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		7,425.00000	7,415,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,678.00000	6,668,000	14.94	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		7,662.00000	7,653,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,468.00000	6,459,000	14.98	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		7,198.00000	7,188,000	14.92	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		6,900.00000	6,890,000	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			215.68067	215.69623			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		696.00000	681,000		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		646.00000	631,000		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		746.00000	731,000		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			254.88286	253.95195			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		2,952.00000	3,883,000		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		2,902.00000	3,833,000		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		3,002.00000	3,933,000		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			6.12900	6.10800		2.29	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,982.00000	3,929,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1.00000	0,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,100.00000	4,048,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1.00000	1,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,863.00000	3,811,000	2.51	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	1,000	2.51	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.13200	6.10700		2.80	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,167.00000	3,114,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		80.00000	84,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,267.00000	3,214,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		72.00000	75,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,067.00000	3,015,000	2.99	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		89.00000	94,000	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			6.11600	6.08800		2.49	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,425.00000	1,387,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		592.00000	611,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,492.00000	1,453,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		559.00000	577,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,359.00000	1,322,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		627.00000	647,000	2.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.04400	6.01000		2.23	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,189.00000	1,154,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		762.00000	787,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,243.00000	1,206,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		727.00000	750,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,136.00000	1,101,000	2.26	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		797.00000	823,000	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			189.87704	189.57648			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		424.00000	123,000		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		474.00000	173,000		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		374.00000	73,000		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			7.24300	7.25500		5.69	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,474.00000	6,526,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		20.00000	18,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,678.00000	6,730,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		17.00000	15,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,270.00000	6,322,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		24.00000	22,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,826.00000	1,785,000	5.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		673.00000	686,000	5.61	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,418.00000	1,381,000	5.66	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		945.00000	962,000	5.66	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,669.00000	1,696,000	5.78	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		798.00000	771,000	5.78	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,777.00000	2,814,000	5.93	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		365.00000	348,000	5.93	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.30900	7.32100		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,411.00000	5,450,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		491.00000	479,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,578.00000	5,618,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		456.00000	445,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,246.00000	5,285,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		529.00000	517,000	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			7.37700	7.38900		6.78	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,283.00000	3,309,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,814.00000	1,790,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,408.00000	3,434,000	6.99	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,737.00000	1,714,000	6.99	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,160.00000	3,185,000	6.95	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,893.00000	1,868,000	6.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.43700	7.45100		6.33	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,181.00000	1,194,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,971.00000	4,929,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,241.00000	1,255,000	6.14	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,827.00000	4,787,000	6.14	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,126.00000	1,138,000	6.13	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,120.00000	5,077,000	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			7.54000	7.54600		6.84	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,122.00000	6,149,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		79.00000	74,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,351.00000	6,379,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		66.00000	63,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,894.00000	5,921,000	7.39	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		93.00000	88,000	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		3,288.00000	3,256,000	6.65	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		392.00000	392,000	6.65	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,015.00000	2,027,000	6.98	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		959.00000	939,000	6.98	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.61100	7.61700		8.56	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,271.00000	5,289,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		943.00000	931,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,449.00000	5,467,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		883.00000	870,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,090.00000	5,107,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,001.00000	987,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.68200	7.68800		8.33	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,809.00000	3,821,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,307.00000	2,290,000	8.44	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,952.00000	3,965,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,212.00000	2,196,000	8.46	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,668.00000	3,679,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,405.00000	2,387,000	8.42	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.74500	7.75200		8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		4,007.00000	4,021,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,857.00000	2,838,000	8.36	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,140.00000	4,155,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,760.00000	2,742,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,876.00000	3,890,000	8.34	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,956.00000	2,938,000	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			6.03400	6.01200		1.44	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,357.00000	2,322,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	1,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,435.00000	2,399,000	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		2,279.00000	2,244,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	1,000	1.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.02400	5.99600		1.67	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,759.00000	1,724,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		51.00000	55,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,821.00000	1,785,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		46.00000	48,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,698.00000	1,663,000	1.78	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		57.00000	61,000	1.78	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.96800	5.93300		1.36	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		531.00000	509,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		454.00000	472,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		563.00000	541,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		429.00000	447,000	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		500.00000	479,000	1.38	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		480.00000	500,000	1.38	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.77600	5.73000		1.06	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		580.00000	556,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		338.00000	355,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		608.00000	583,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		321.00000	337,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		553.00000	529,000	1.10	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		356.00000	373,000	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			7.78600	7.77700		8.01	0.00	0	24,945.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,452.00000	5,403,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		189.00000	191,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,688.00000	5,638,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		165.00000	165,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,216.00000	5,167,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		215.00000	216,000	8.62	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,638.00000	2,664,000	7.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		785.00000	761,000	7.88	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,928.00000	1,949,000	7.97	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,214.00000	1,184,000	7.97	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,266.00000	2,226,000	8.17	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,027.00000	1,038,000	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		3,426.00000	3,380,000	8.36	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		552.00000	556,000	8.36	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.86100	7.85100		10.08	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,796.00000	5,749,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,057.00000	1,064,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,986.00000	5,938,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		992.00000	998,000	10.67	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,603.00000	5,556,000	10.64	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,120.00000	1,127,000	10.64	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.93100	7.92100		9.88	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,279.00000	4,241,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,560.00000	2,575,000	10.01	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,434.00000	4,396,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,458.00000	2,472,000	10.03	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,126.00000	4,089,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,666.00000	2,682,000	9.98	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.99800	7.98600		9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,535.00000	4,494,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,196.00000	3,217,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,680.00000	4,639,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,090.00000	3,111,000	10.00	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,391.00000	4,351,000	9.94	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,304.00000	3,325,000	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			7.83700	7.83300		9.14	0.00	0	9,269.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,848.00000	6,822,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		117.00000	115,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,105.00000	7,080,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		99.00000	99,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,591.00000	6,565,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		135.00000	133,000	9.89	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,880.00000	2,888,000	9.01	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		839.00000	823,000	9.01	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,109.00000	2,113,000	9.11	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,300.00000	1,280,000	9.11	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,429.00000	2,405,000	9.37	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,128.00000	1,129,000	9.37	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,671.00000	3,644,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		610.00000	607,000	9.60	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.90400	7.90000		11.16	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,038.00000	6,014,000	11.65	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,187.00000	1,186,000	11.65	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,247.00000	6,222,000	11.68	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,120.00000	1,119,000	11.68	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,833.00000	5,808,000	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		1,258.00000	1,257,000	11.62	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.97100	7.96600		11.37	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,514.00000	4,491,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,897.00000	2,902,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,680.00000	4,656,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,781.00000	2,786,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,351.00000	4,328,000	11.49	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,016.00000	3,021,000	11.49	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.03300	8.02800		10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		4,095.00000	4,074,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,252.00000	4,259,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		4,240.00000	4,219,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,117.00000	4,124,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,956.00000	3,936,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,395.00000	4,403,000	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			8.67600	8.68700		16.60	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,886.00000	3,932,000	16.90	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,435.00000	1,392,000	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		4,141.00000	4,190,000	16.96	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,310.00000	1,270,000	16.96	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,638.00000	3,682,000	16.84	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,570.00000	1,525,000	16.84	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.73600	8.74700		20.49	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,599.00000	6,646,000	21.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,765.00000	2,725,000	21.04	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,834.00000	6,881,000	21.10	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,636.00000	2,596,000	21.10	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,368.00000	6,413,000	20.98	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,901.00000	2,859,000	20.98	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.79500	8.80700		21.22	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		6,266.00000	6,311,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,774.00000	4,725,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,473.00000	6,518,000	21.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,603.00000	4,553,000	21.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		6,062.00000	6,105,000	21.43	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,952.00000	4,901,000	21.43	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.85200	8.86400		20.75	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,933.00000	6,978,000	21.01	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,889.00000	5,840,000	21.01	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		7,133.00000	7,178,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,711.00000	5,662,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,735.00000	6,778,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,072.00000	6,022,000	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			139.89722	139.71238			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		712.00000	897,000		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		662.00000	847,000		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		762.00000	947,000		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			118.69210	118.47417			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		274.00000	492,000		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		224.00000	442,000		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		324.00000	542,000		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			116.88918	116.38039			0.00	0	2,827.00
R212	On	03/05/2012	Bond Future	115.30	Call		1,080.00000	1,589,000		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		1,030.00000	1,539,000		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		1,130.00000	1,639,000		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			8.62500	8.64100		14.87	0.00	0	92.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,582.00000	5,675,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		819.00000	781,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,877.00000	5,972,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		741.00000	705,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,292.00000	5,382,000	15.37	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		905.00000	864,000	15.37	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.68800	8.70500		18.33	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,901.00000	6,982,000	18.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,675.00000	2,619,000	18.83	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		7,145.00000	7,228,000	18.88	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,547.00000	2,493,000	18.88	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,659.00000	6,738,000	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		2,807.00000	2,749,000	18.78	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.75300	8.77000		18.97	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,488.00000	6,558,000	19.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,689.00000	4,624,000	19.20	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,703.00000	6,773,000	19.25	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,520.00000	4,455,000	19.25	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		6,277.00000	6,345,000	19.15	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,864.00000	4,797,000	19.15	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.81700	8.83400		18.52	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		7,115.00000	7,183,000	18.75	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,829.00000	5,763,000	18.75	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		7,321.00000	7,389,000	18.79	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,653.00000	5,587,000	18.79	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,911.00000	6,978,000	18.70	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,009.00000	5,942,000	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			1.20670	1.20820		15.69	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		300.00000	287,000	15.69	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		218.00000	220,000	15.69	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		124.00000	114,000	16.99	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		542.00000	547,000	16.99	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		641.00000	627,000	15.63	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		59.00000	60,000	15.63	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.22950	1.23080		17.20	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		967.00000	958,000	15.91	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		159.00000	163,000	15.91	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		645.00000	637,000	16.29	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		337.00000	342,000	16.29	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,384.00000	1,373,000	16.64	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		76.00000	78,000	16.64	0.00	0	0.00

**Total for Derivatives :**

**275,271,296.60**

**18,412**

**1,189,953.00**

**i-Bonds**

1BG4A1	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A2	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			15,000,000,000.00	150,000	75,000.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			686,800,000,000.00	6,868,000	1,717,000.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	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
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	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			0.00	0	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			0.00	0	8,459,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	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			0.00	0	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	0.00
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		4,400,000,000,000.00		44,000,000	0.00
ACL152	On	08/02/2014			100.00000	100.00000		2,200,000,000,000.00		22,000,000	22,000,000.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
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
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA15	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	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
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000		7,962,000,000,000.00		79,620,000	82,620,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	15,043,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			13,200,000,000,000.00	132,000,000	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
CLN110	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
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
CLN127On	01/07/2013	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
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
CLN149On 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
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
CLN169	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
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	12,243,000.00
COJ05	On	05/06/2023	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
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000		1,800,000,000,000.00		18,000,000	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		26,600,000,000,000.00		266,000,000	85,969,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		46,020,000,000,000.00		460,200,000	128,282,000.00
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		3,412,200,000,000.00		34,122,000	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
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		300,000,000,000.00		3,000,000	1,000,000.00
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
ERS3C	On	17/11/2012			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
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			9,360,000,000,000.00	93,600,000	106,094,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			11,501,450,000,000.00	1,243,400,000	399,221,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			1,640,000,000,000.00	164,000,000	79,821,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			180,550,000,000.00	23,000,000	36,997,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			3,240,000,000,000.00	432,000,000	247,081,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	200,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	5,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			400,000,000,000.00	4,000,000	4,000,000.00
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
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	12,652,000.00
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			83,500,000,000.00	835,000	835,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	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
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
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2012	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	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	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	50,000.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			5,400,000,000,000.00	54,000,000	108,368,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			19,600,000,000,000.00	196,000,000	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			3,760,000,000,000.00	37,600,000	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			2,000,000,000,000.00	20,000,000	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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		101,000,000,000.00		1,010,000	4,010,000.00
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		79,100,000,000,000.00		791,000,000	679,000,000.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING135	On	10/12/2014			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			0.00	0	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			15,000,000,000.00	150,000	75,000.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IWA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2012	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			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		940,000,000,000.00	940,000,000,000.00	9,400,000	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			0.00	0	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			0.00	0	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
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000		23,560,000,000,000.00		235,600,000	147,600,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		200,000,000,000.00		2,000,000	3,000,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	13,509,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,481,000.00
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			0.00	0	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			2,000,000,000,000.00	20,000,000	10,300,000.00
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			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015	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	0.00
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		6,000,000,000,000.00		60,000,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		23,160,000,000,000.00		231,600,000	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			1,380,000,000,000.00	13,800,000	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	2,941,000.00
NRA02	On	31/05/2023			100.00000	100.00000			15,600,000,000,000.00	156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			880,000,000,000.00	8,800,000	4,400,000.00
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		8,536,000,000,000.00		85,360,000	45,043,000.00
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			6.52000	6.50000		274,756,550,942,960.00	42,140,575,298	17,082,333,000.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.15000	8.15000		232,135,178,600,000.00	28,482,844,000	9,116,507,000.00	
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			219.02449	219.00672		80,184,865,789,000.00	366,100,000	604,234,477.00	

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			2.06000	2.10000			2,942,504,000,000.00	1,428,400,000	628,620,039.00
R201	On	21/12/2014	Spot Bond			6.08500	6.06500			52,660,813,085,000.00	8,654,201,000	2,922,091,970.00
R202	On	07/12/2033	Spot Bond			2.29000	2.30000			6,822,368,000,000.00	2,979,200,000	1,038,664,300.00
R203	On	15/09/2017	Spot Bond			7.16000	7.17000			118,089,457,560,000.00	16,492,941,000	5,774,262,240.00
R204	On	21/12/2018	Spot Bond			7.45500	7.46000			94,097,531,850,000.00	12,622,070,000	4,869,922,317.00
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			5.98000	5.96000			38,528,846,980,000.00	6,442,951,000	2,406,291,410.00
R207	On	15/01/2020	Spot Bond			7.70000	7.69000			199,952,961,215,700.00	25,967,917,041	8,544,988,000.00
R208	On	31/03/2021	Spot Bond			7.76000	7.75500			153,560,032,640,000.00	19,788,664,000	8,194,021,841.00
R209	On	31/03/2036	Spot Bond			8.61000	8.62000			171,458,472,360,000.00	19,913,876,000	9,894,260,580.00
R210	On	31/03/2028	Spot Bond			2.34000	2.35000			630,220,266,000.00	269,324,900	1,363,695,584.00
R211	On	31/01/2017	Spot Bond			0.82000	0.86000			1,405,726,000,000.00	1,714,300,000	376,684,724.00
R212	On	31/01/2022	Spot Bond			2.00000	2.05000			5,649,600,000,000.00	2,824,800,000	714,431,000.00
R213	On	28/02/2031	Spot Bond			8.55500	8.57000			36,013,341,875,000.00	4,209,625,000	2,405,076,550.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			80,923,427,000,000.00	12,449,758,000	3,414,804,000.00
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		5,360,000,000,000.00		53,600,000	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	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
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	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			0.00	0	9,860,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000		2,550,000,000,000.00	25,500,000,000.00	25,500,000	13,000,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000		2,200,000,000,000.00	22,000,000,000.00	22,000,000	25,900,000.00
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			0.00	0	0.00
SHF01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	6,000,000.00
SLI2	On	15/08/2016			100.00000	100.00000		1,700,000,000,000.00		17,000,000	8,500,000.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000		2,000,000,000,000.00		20,000,000	0.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	0.00
SYN82	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN83	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00

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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN884	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012	Spot Bond			100.00000	100.00000			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			12,000,000,000.00	120,000	120,000.00
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			62,300,000,000,000.00	623,000,000	301,000,000.00
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			0.00	0	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			203,400,000,000,000.00	2,034,000,000	1,021,708,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			68,480,000,000,000.00	684,800,000	314,430,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			53,400,000,000,000.00	534,000,000	548,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			44,000,000,000,000.00	440,000,000	126,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	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			0.00	0	50,000,000.00
TSP127	On	10/08/2012			100.00000	100.00000		30,000,000,000,000.00		300,000,000	150,000,000.00
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		14,600,000,000,000.00		146,000,000	79,916,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		11,000,000,000,000.00		110,000,000	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,608,000,000,000.00		66,080,000	48,850,000.00
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		13,800,000,000,000.00		138,000,000	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
<b>Total for j-Bonds :</b>							<b>2,399,855,398,163,660.00</b>	<b>216,944,762,239</b>	<b>87,677,639,032.00</b>
<b>Grand Total:</b>							<b>2,399,855,673,434,960.00</b>	<b>16,944,780,651</b>	<b>87,678,828,985.00</b>