

Daily MTM Report

Daily summary for: 15/02/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/03/2012 Foreign Exchange Future			7.75350	7.77130		16.14	97,073,820.00	12,520	257,897.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		740.00000	722,000	17.26	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		5.00000	5,000	17.26	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		691.00000	674,000	17.03	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		6.00000	7,000	17.03	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		789.00000	771,000	17.54	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		4.00000	4,000	17.54	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		775.00000	757,000	17.42	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		4.00000	4,000	17.42	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		630.00000	612,000	16.75	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		9.00000	9,000	16.75	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		535.00000	518,000	16.30	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		14.00000	15,000	16.30	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		973.00000	955,000	19.19	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		2.00000	2,000	19.19	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		582.00000	565,000	16.52	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		11.00000	12,000	16.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,023.00000	1,005,000	19.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	2,000	19.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		286.00000	270,000	16.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		65.00000	67,000	16.00	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		93.00000	85,000	17.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		272.00000	282,000	17.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		402.00000	385,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		31.00000	32,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		35.00000	32,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		564.00000	579,000	20.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,072.00000	1,055,000	20.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	2,000	20.08	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		31.00000	28,000	20.55	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		610.00000	625,000	20.55	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		923.00000	906,000	18.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		2.00000	3,000	18.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		80.00000	73,000	17.86	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		309.00000	320,000	17.86	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		678.00000	660,000	16.97	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		7.00000	7,000	16.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,122.00000	1,104,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	1,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		361.00000	345,000	15.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		40.00000	42,000	15.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		46.00000	41,000	19.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		475.00000	488,000	19.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		124.00000	114,000	16.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		203.00000	211,000	16.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		726.00000	708,000	17.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		5.00000	5,000	17.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,172.00000	1,154,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	20.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		142.00000	132,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		171.00000	179,000	16.48	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		70.00000	63,000	18.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		349.00000	360,000	18.20	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		107.00000	98,000	17.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		236.00000	245,000	17.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		52.00000	47,000	18.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		431.00000	444,000	18.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		444.00000	427,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		23.00000	24,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		489.00000	472,000	16.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		18.00000	19,000	16.08	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		874.00000	856,000	18.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		3.00000	3,000	18.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		190.00000	178,000	16.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		119.00000	125,000	16.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		60.00000	55,000	18.54	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	8.10	Put		389.00000	402,000	18.54	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		322.00000	306,000	15.96	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		51.00000	53,000	15.96	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,372.00000	1,354,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	22.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,621.00000	1,604,000	24.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	1,000	24.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		251.00000	237,000	16.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		80.00000	84,000	16.03	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		40.00000	36,000	19.72	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		519.00000	533,000	19.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,571.00000	1,554,000	24.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	1,000	24.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		824.00000	807,000	17.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		3.00000	4,000	17.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		164.00000	152,000	16.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		143.00000	149,000	16.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		28.00000	25,000	20.97	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		657.00000	672,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,322.00000	1,304,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	22.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		219.00000	206,000	16.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		98.00000	103,000	16.07	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,222.00000	1,204,000	21.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	21.41	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		1,272.00000	1,254,000	21.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	21.85	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,422.00000	1,404,000	23.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	1,000	23.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,671.00000	1,654,000	25.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	1,000	25.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		24.00000	22,000	21.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		703.00000	719,000	21.39	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		22.00000	19,000	21.80	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		751.00000	766,000	21.80	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		11.00000	10,000	24.13	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,040.00000	1,057,000	24.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,236.00000	1,254,000	25.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		7.00000	7,000	25.66	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		17.00000	15,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		846.00000	862,000	22.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		15.00000	14,000	22.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		894.00000	911,000	22.99	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		991.00000	1,008,000	23.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		12.00000	11,000	23.75	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		943.00000	959,000	23.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		14.00000	12,000	23.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,484.00000	1,501,000	27.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		5.00000	4,000	27.57	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,731.00000	1,749,000	27.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		2.00000	2,000	27.70	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,434.00000	1,452,000	27.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		5.00000	5,000	27.19	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.85600	7.87430		16.89	44,142,864.00	5,619	63,137.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		695.00000	680,000	15.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		71.00000	74,000	15.85	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		655.00000	640,000	15.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		81.00000	84,000	15.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		736.00000	721,000	15.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		62.00000	65,000	15.88	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		233.00000	225,000	17.97	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		459.00000	469,000	17.97	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		19.00000	19,000	16.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,143.00000	1,125,000	16.89	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		143.00000	138,000	19.78	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		769.00000	782,000	19.78	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		121.00000	117,000	20.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		897.00000	911,000	20.48	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		108.00000	105,000	20.94	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		984.00000	999,000	20.94	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		909.00000	893,000	16.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		35.00000	37,000	16.13	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		509.00000	496,000	15.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		135.00000	140,000	15.87	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		265.00000	256,000	17.54	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	18/06/2012	Foreign Exchange Future	8.00	Put		391.00000	400,000	17.54	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		205.00000	198,000	18.40	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		531.00000	542,000	18.40	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		368.00000	357,000	16.60	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		244.00000	251,000	16.60	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,073.00000	1,088,000	21.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		97.00000	94,000	21.40	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		393.00000	382,000	16.45	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		219.00000	226,000	16.45	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,442.00000	1,458,000	23.25	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		66.00000	64,000	23.25	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.96000	7.97950		17.39	3,605,880.00	453	9,558.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		877.00000	862,000	15.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		98.00000	102,000	15.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		839.00000	824,000	15.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		110.00000	114,000	15.68	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		916.00000	901,000	15.59	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		87.00000	91,000	15.59	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		123.00000	128,000	15.73	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		802.00000	788,000	15.73	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,289.00000	1,305,000	21.49	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		168.00000	165,000	21.49	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		457.00000	448,000	17.21	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		378.00000	388,000	17.21	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		248.00000	243,000	19.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		869.00000	883,000	19.72	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,377.00000	1,394,000	21.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		156.00000	154,000	21.84	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,032.00000	1,047,000	20.45	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		211.00000	207,000	20.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		549.00000	539,000	16.50	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		270.00000	279,000	16.50	167,400.00	600	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		714.00000	727,000	18.99	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		293.00000	287,000	18.99	172,200.00	600	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.06270	8.08280		17.84	2,418,810.00	300	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		688.00000	678,000	16.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		305.00000	315,000	16.58	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		664.00000	654,000	16.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		331.00000	341,000	16.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		716.00000	703,000	16.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		283.00000	290,000	16.40	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		473.00000	484,000	17.66	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		556.00000	547,000	17.66	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,285.00000	1,300,000	21.05	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		268.00000	263,000	21.05	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.16550	8.18480		18.34	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		714.00000	705,000	17.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		479.00000	490,000	17.65	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		693.00000	685,000	17.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		508.00000	520,000	17.83	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	18/03/2013	Foreign Exchange Future	7.90	Call		735.00000	726,000	17.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		450.00000	461,000	17.48	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,292.00000	1,307,000	20.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		377.00000	372,000	20.91	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		655.00000	647,000	18.17	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		570.00000	582,000	18.17	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.39540	8.41460		18.93	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		678.00000	673,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,241.00000	1,256,000	20.04	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		665.00000	660,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,278.00000	1,293,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		692.00000	686,000	19.94	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,205.00000	1,219,000	19.94	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.97030	8.98670		19.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,368.00000	1,365,000	19.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		881.00000	895,000	19.11	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,351.00000	1,344,000	19.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		914.00000	924,000	19.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,385.00000	1,382,000	18.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		848.00000	862,000	18.96	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		584.00000	592,000	17.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,571.00000	1,562,000	17.72	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.04440	10.06080		20.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,951.00000	1,942,000	19.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,090.00000	1,098,000	19.86	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	14/12/2015	Foreign Exchange Future	9.25	Call		1,930.00000	1,920,000	19.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,119.00000	1,126,000	19.91	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,973.00000	1,964,000	19.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,062.00000	1,070,000	19.80	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.75350	7.77130		16.14	116,302.50	15	419.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			28,560.00000	27,045,000	16.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			6,430.00000	6,695,000	16.00	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			25,131.00000	23,690,000	16.03	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			8,001.00000	8,340,000	16.03	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			32,223.00000	30,644,000	15.96	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			5,093.00000	5,294,000	15.96	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			47,443.00000	48,770,000	19.30	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			4,573.00000	4,120,000	19.30	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.85600	7.87430		16.89	0.00	0	523.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			17,040.00000	16,495,000	19.08	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			64,610.00000	65,895,000	19.08	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			16,055.00000	15,541,000	19.31	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			68,625.00000	69,941,000	19.31	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			18,099.00000	17,520,000	18.85	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			60,669.00000	61,920,000	18.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.16720	12.19860		13.96	8,760,384.00	720	10,262.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		768.00000	737,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		19.00000	20,000	14.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		720.00000	690,000	14.26	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	11.50	Put		21.00000	23,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		816.00000	785,000	15.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		17.00000	18,000	15.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		673.00000	642,000	13.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		24.00000	25,000	13.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		386.00000	362,000	13.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		87.00000	95,000	13.92	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,207.00000	1,175,000	18.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		8.00000	8,000	18.17	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		460.00000	435,000	13.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		61.00000	68,000	13.91	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		169.00000	154,000	14.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		270.00000	287,000	14.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		864.00000	833,000	15.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		15.00000	16,000	15.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,305.00000	1,273,000	18.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		6.00000	6,000	18.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		540.00000	514,000	13.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		41.00000	47,000	13.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,109.00000	1,077,000	17.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		10.00000	10,000	17.39	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		319.00000	297,000	13.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		120.00000	130,000	13.94	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		352.00000	328,000	13.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		103.00000	111,000	13.93	0.00	0	9,000.00

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	12.55	Call		98.00000	88,000	15.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		449.00000	471,000	15.56	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		701.00000	727,000	16.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		50.00000	44,000	16.69	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,361.00000	1,392,000	19.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		10.00000	9,000	19.25	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.31840	12.35040		14.59	0.00	0	2,984.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		695.00000	671,000	13.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		195.00000	203,000	13.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		663.00000	640,000	14.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		213.00000	222,000	14.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		727.00000	703,000	13.92	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		177.00000	185,000	13.92	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.47000	12.50380		15.46	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		319.00000	306,000	17.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,265.00000	1,286,000	17.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		309.00000	297,000	17.47	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,305.00000	1,327,000	17.47	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		329.00000	316,000	17.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,225.00000	1,246,000	17.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,285.00000	1,259,000	14.19	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		131.00000	139,000	14.19	0.00	0	6,000.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09910	0.09940		17.42	3,468.50	35	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		949.00000	919,000	18.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		9.00000	9,000	18.36	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		189.00000	166,000	17.42	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		249.00000	256,000	17.42	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,940.00000	1,910,000	24.98	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	24.98	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10060	0.10090		17.28	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		201.00000	192,000	19.52	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		911.00000	932,000	19.52	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		77.00000	73,000	22.13	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,787.00000	1,813,000	22.13	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		559.00000	541,000	17.20	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		269.00000	281,000	17.20	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.15340	10.23110		12.70	10,204,167.00	1,005	22,582.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		235.00000	183,000	12.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		104.00000	130,000	12.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		205.00000	156,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		124.00000	153,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		268.00000	212,000	12.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		87.00000	109,000	12.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,183.00000	1,105,000	16.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		2.00000	2,000	16.88	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		152.00000	117,000	13.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		171.00000	214,000	13.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		461.00000	393,000	13.06	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	9.80	Put		30.00000	40,000	13.06	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,233.00000	1,155,000	17.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		2.00000	2,000	17.21	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		379.00000	314,000	12.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		48.00000	61,000	12.96	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		56.00000	41,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		425.00000	488,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		36.00000	27,000	15.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		555.00000	624,000	15.64	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		132.00000	101,000	13.40	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		201.00000	248,000	13.40	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		15.00000	11,000	17.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		884.00000	958,000	17.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		5.00000	3,000	19.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,274.00000	1,350,000	19.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		25.00000	18,000	16.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		694.00000	765,000	16.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		2.00000	2,000	19.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,521.00000	1,599,000	19.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		22.00000	16,000	16.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		741.00000	813,000	16.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		692.00000	616,000	13.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		11.00000	13,000	13.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		10.00000	6,000	18.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,079.00000	1,153,000	18.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		32.00000	23,000	15.94	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		601.00000	670,000	15.94	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		788.00000	861,000	17.14	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		19.00000	14,000	17.14	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,373.00000	1,449,000	19.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		4.00000	2,000	19.39	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		303.00000	244,000	12.85	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		72.00000	91,000	12.85	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		340.00000	278,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		59.00000	75,000	12.90	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.29290	10.37190		13.91	0.00	0	26,015.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		329.00000	290,000	14.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		357.00000	397,000	14.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		309.00000	273,000	14.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		387.00000	430,000	14.33	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		349.00000	309,000	14.05	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		327.00000	366,000	14.05	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.43570	10.51780		14.74	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		424.00000	386,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		632.00000	676,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		404.00000	367,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		662.00000	707,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		413.00000	406,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		571.00000	646,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,158.00000	1,088,000	14.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		90.00000	102,000	14.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.84430	10.93170		14.94	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		700.00000	666,000	15.89	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,261.00000	1,315,000	15.89	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		686.00000	652,000	15.96	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,297.00000	1,351,000	15.96	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		714.00000	679,000	15.82	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,225.00000	1,278,000	15.82	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			423.79700	423.44900			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			430.14100	429.79300			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			385.55200	385.22000			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			391.32400	390.99200			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.78910	7.80700		16.56	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		126.00000	118,000	18.17	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		419.00000	429,000	18.17	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		114.00000	108,000	18.44	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		457.00000	469,000	18.44	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		138.00000	131,000	17.90	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		381.00000	392,000	17.90	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.76460	7.78240		16.29	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		133.00000	125,000	17.20	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		251.00000	260,000	17.20	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		118.00000	110,000	17.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		286.00000	295,000	17.50	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		151.00000	141,000	16.89	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		219.00000	226,000	16.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.29450	8.28610		12.08	572,320.50	69	18,585.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,037.00000	1,045,000	17.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		1.00000	1,000	17.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		987.00000	995,000	17.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	1,000	17.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,087.00000	1,095,000	17.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		1.00000	1,000	17.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		888.00000	896,000	16.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		2.00000	2,000	16.54	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,336.00000	1,345,000	19.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	1,000	19.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		544.00000	552,000	13.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		8.00000	8,000	13.88	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		838.00000	846,000	16.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		2.00000	2,000	16.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,286.00000	1,295,000	18.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	1,000	18.99	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,086.00000	2,095,000	23.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	1,000	23.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		403.00000	409,000	12.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		17.00000	15,000	12.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.32120	8.31330		12.86	0.00	0	8,758.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		703.00000	710,000	12.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		40.00000	39,000	12.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		661.00000	667,000	12.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		48.00000	46,000	12.76	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		747.00000	753,000	12.79	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		34.00000	32,000	12.79	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.35240	8.34650		13.42	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		396.00000	398,000	13.28	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		286.00000	282,000	13.28	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		372.00000	374,000	13.34	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		312.00000	308,000	13.34	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		422.00000	424,000	13.22	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		262.00000	258,000	13.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.38280	9.37780		16.28	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,378.00000	2,382,000	15.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		300.00000	299,000	15.80	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,335.00000	2,340,000	15.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		307.00000	307,000	15.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,420.00000	2,424,000	15.91	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		292.00000	291,000	15.91	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.77860	7.76530		11.25	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		248.00000	258,000	11.70	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		33.00000	29,000	11.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		210.00000	219,000	11.59	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		45.00000	40,000	11.59	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		289.00000	300,000	11.82	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		24.00000	21,000	11.82	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.86520	7.85280		11.74	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		121.00000	124,000	12.90	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		418.00000	409,000	12.90	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		109.00000	113,000	13.09	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		456.00000	448,000	13.09	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		133.00000	137,000	12.70	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		380.00000	372,000	12.70	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.08020	0.08480			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.16950	0.16450			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.02280	0.02700			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.07960	0.07510			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.07160	0.07550			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.07480	0.07780			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.08700	0.08930			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.41510	8.47240		14.40	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		106.00000	81,000	15.35	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		234.00000	266,000	15.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		91.00000	69,000	15.58	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		269.00000	304,000	15.58	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		123.00000	96,000	15.11	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		201.00000	231,000	15.11	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.53870	8.59680		15.74	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		168.00000	149,000	17.71	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		671.00000	710,000	17.71	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		158.00000	140,000	17.89	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		711.00000	751,000	17.89	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		179.00000	159,000	17.53	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		632.00000	670,000	17.53	0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	03/05/2012	GOVI				386.53200	386.22100			0.00	0	181.00
GOVI On	03/05/2012	GOVI		382.00	Call		42,210.00000	45,320,000		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		42,110.00000	45,220,000		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		42,310.00000	45,420,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		381.99	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
GOVI	On	02/08/2012	GOVI			392.31800	392.00700			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		20,070.00000	23,180,000		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		19,970.00000	23,080,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		20,170.00000	23,280,000		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			169.86800	169.90600			0.00	0	514.00
IGOV	On	02/08/2012	Index Future			172.41000	172.45200			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			461.08200	461.08200			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			469.65200	469.65200			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.62000	5.61000			0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.64000	5.64000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.66000	5.65000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.72000	5.73000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.84000	5.86000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.01000	6.01000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.11000	6.18000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.34000	6.35000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.53000	6.54000			0.00	0	1,500.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.48580	6.45320		11.05	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		200.00000	225,000	11.69	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		31.00000	23,000	11.69	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		192.00000	216,000	11.65	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		33.00000	24,000	11.65	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		208.00000	233,000	11.73	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		29.00000	21,000	11.73	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.54090	6.50830		12.50	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		312.00000	335,000	12.82	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		104.00000	94,000	12.82	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		280.00000	302,000	12.75	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		122.00000	111,000	12.75	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		347.00000	371,000	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
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		89.00000	80,000	12.88	0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future			1.10710	1.10280			0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Call		1.00000	1,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.11	Put		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Call		0.00000	0,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.12	Put		9.00000	9,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Call		11.00000	11,000		0.00	0	0.00
PULA /	On	19/03/2012	Foreign Exchange Future	1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future			6.67200	6.67600		3.14	0.00	0	10,835.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,100.00000	5,113,000	3.41	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		2.00000	2,000	3.41	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,257.00000	5,270,000	3.41	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		2.00000	2,000	3.41	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,943.00000	4,956,000	3.41	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		3.00000	3,000	3.41	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,635.00000	1,617,000	3.05	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		206.00000	202,000	3.05	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		452.00000	448,000	3.09	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		1,040.00000	1,022,000	3.09	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		850.00000	844,000	3.14	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		604.00000	585,000	3.14	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.72700	6.73000		3.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,014.00000	4,017,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		182.00000	176,000	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	8.05	Call		4,144.00000	4,148,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		165.00000	159,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,884.00000	3,887,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		200.00000	194,000	3.83	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.77400	6.77900		3.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,756.00000	1,774,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,132.00000	1,136,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,841.00000	1,858,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,077.00000	1,079,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,673.00000	1,690,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,190.00000	1,193,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.80900	6.81200		3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,414.00000	1,430,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,573.00000	1,581,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,481.00000	1,497,000	3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,512.00000	1,520,000	3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,351.00000	1,367,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,639.00000	1,647,000	3.13	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.31900	8.34300		11.65	244,444.94	2	28,056.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,703.00000	6,857,000	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	9.00	Put		739.00000	666,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,061.00000	7,221,000	12.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		661.00000	595,000	12.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,350.00000	6,499,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		824.00000	747,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,335.00000	5,132,000	11.44	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,053.00000	1,076,000	11.44	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,409.00000	3,236,000	11.62	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,050.00000	2,104,000	11.62	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,499.00000	3,590,000	11.88	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		2,033.00000	1,897,000	11.88	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,662.00000	5,798,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		1,021.00000	930,000	12.19	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.39000	8.41400		15.29	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,641.00000	6,734,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,591.00000	3,462,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,912.00000	7,009,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,418.00000	3,292,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,373.00000	6,463,000	15.46	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,770.00000	3,637,000	15.46	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,732.00000	5,591,000	15.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,201.00000	4,282,000	15.15	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		6,163.00000	6,250,000	15.42	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,919.00000	3,783,000	15.42	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,409.00000	9,231,000	14.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	7.66	Call		2,126.00000	2,171,000	14.82	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,697.00000	8,526,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,417.00000	2,468,000	14.88	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,694.00000	6,788,000	15.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,555.00000	3,427,000	15.51	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.45600	8.48100		14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,338.00000	7,434,000	15.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,930.00000	4,799,000	15.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,592.00000	7,690,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,745.00000	4,615,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,089.00000	7,181,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,123.00000	4,988,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.52200	8.54800		14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,683.00000	6,846,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,112.00000	7,043,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		6,909.00000	7,074,000	15.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,891.00000	6,824,000	15.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,468.00000	6,628,000	14.95	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,346.00000	7,274,000	14.95	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	03/05/2012	Bond Future			215.51853	215.56538			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		565.00000	519,000		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		515.00000	469,000		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		615.00000	569,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			252.07568	252.07995			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		1,080.00000	1,076,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		1,030.00000	1,026,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		1,130.00000	1,126,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.18500	6.18700		2.34	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,786.00000	3,791,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1.00000	1,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,904.00000	3,909,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1.00000	1,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,667.00000	3,672,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.56	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.19800	6.20000		2.79	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.50	Call		2,969.00000	2,968,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		92.00000	87,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,068.00000	3,068,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		83.00000	78,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,871.00000	2,870,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		103.00000	97,000	2.98	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.18600	6.18900		2.54	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,283.00000	1,289,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		655.00000	655,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,347.00000	1,353,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		619.00000	619,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,221.00000	1,226,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		694.00000	693,000	2.57	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.12900	6.13000		2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,076.00000	1,068,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		863.00000	853,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,127.00000	1,118,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		825.00000	814,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,026.00000	1,019,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		901.00000	893,000	2.29	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			187.47915	187.47945			0.00	0	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2012	Bond Future	190.00	Put		2,521.00000	2,521,000		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		2,571.00000	2,571,000		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		2,471.00000	2,471,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.25400	7.28400		5.52	105,549.69	1	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,339.00000	6,470,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		15.00000	11,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,543.00000	6,675,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		12.00000	9,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,134.00000	6,264,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		18.00000	13,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,848.00000	1,736,000	5.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		565.00000	588,000	5.44	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,422.00000	1,321,000	5.49	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		819.00000	853,000	5.49	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,522.00000	1,582,000	5.62	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		781.00000	707,000	5.62	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,622.00000	2,713,000	5.77	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		340.00000	297,000	5.77	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.32300	7.35400		6.79	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,263.00000	5,373,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		485.00000	462,000	7.20	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.55	Call		5,429.00000	5,541,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		449.00000	428,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,098.00000	5,207,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		523.00000	499,000	7.20	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.38900	7.42300		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,088.00000	3,168,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,758.00000	1,699,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,212.00000	3,294,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,681.00000	1,623,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,967.00000	3,045,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,839.00000	1,778,000	6.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.45300	7.48800		6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,054.00000	1,096,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,988.00000	4,893,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,111.00000	1,156,000	5.99	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,841.00000	4,750,000	5.99	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,002.00000	1,043,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,140.00000	5,044,000	5.98	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.56200	7.57500		6.74	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,961.00000	6,019,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		69.00000	59,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,192.00000	6,250,000	7.29	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	8.80	Put		58.00000	49,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,732.00000	5,788,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		82.00000	70,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,368.00000	3,291,000	6.55	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		321.00000	312,000	6.55	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,859.00000	1,872,000	6.88	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		954.00000	899,000	6.88	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.63600	7.65000		8.69	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,126.00000	5,149,000	9.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		964.00000	916,000	9.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,302.00000	5,332,000	9.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		902.00000	861,000	9.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,946.00000	4,967,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,023.00000	973,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.70500	7.72100		8.29	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,657.00000	3,693,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,315.00000	2,274,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,799.00000	3,836,000	8.41	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,219.00000	2,179,000	8.41	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,517.00000	3,554,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,414.00000	2,374,000	8.37	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.77300	7.78800		8.16	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,835.00000	3,874,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,853.00000	2,822,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,966.00000	4,007,000	8.29	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	07/02/2013	Bond Future	8.05	Put		2,754.00000	2,725,000	8.29	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,705.00000	3,743,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,953.00000	2,922,000	8.25	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.10300	6.10000		1.47	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,216.00000	2,211,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		1.00000	1,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,293.00000	2,289,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	1,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,138.00000	2,133,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		1.00000	1,000	1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.11300	6.10800		1.68	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,619.00000	1,609,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		65.00000	62,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,679.00000	1,670,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		58.00000	56,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,559.00000	1,550,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		73.00000	70,000	1.79	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.06500	6.06200		1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		456.00000	461,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		527.00000	536,000	1.42	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	6.05	Call		486.00000	490,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		500.00000	507,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		429.00000	433,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		558.00000	565,000	1.42	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.91200	5.90300		1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		509.00000	500,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		422.00000	421,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		533.00000	524,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		401.00000	400,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		484.00000	476,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		442.00000	442,000	1.14	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	03/05/2012	Bond Future			7.79700	7.82600		7.99	991,357.00	10	24,915.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,181.00000	5,313,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		192.00000	162,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,415.00000	5,551,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		166.00000	140,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,946.00000	5,075,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		219.00000	186,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,783.00000	2,640,000	7.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		656.00000	675,000	7.86	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,036.00000	1,909,000	7.95	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,048.00000	1,083,000	7.95	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,046.00000	2,113,000	8.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.00	Put		1,081.00000	986,000	8.15	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,175.00000	3,272,000	8.34	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		575.00000	510,000	8.34	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.87500	7.90500		10.27	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,561.00000	5,650,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,115.00000	1,041,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,747.00000	5,845,000	10.75	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,046.00000	982,000	10.75	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,371.00000	5,457,000	10.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,181.00000	1,104,000	10.69	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.94300	7.97500		9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,052.00000	4,148,000	9.99	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,618.00000	2,546,000	9.99	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,203.00000	4,303,000	10.02	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,511.00000	2,443,000	10.02	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,902.00000	3,997,000	9.97	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,727.00000	2,653,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.01200	8.04500		9.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,280.00000	4,378,000	9.88	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,243.00000	3,172,000	9.88	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,423.00000	4,523,000	9.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,135.00000	3,066,000	9.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,140.00000	4,236,000	9.85	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,354.00000	3,282,000	9.85	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	03/05/2012	Bond Future			7.89100	7.90400		9.20	0.00	0	9,194.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,430.00000	6,494,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		127.00000	113,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,686.00000	6,751,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		108.00000	95,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,176.00000	6,235,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		148.00000	129,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,142.00000	3,041,000	8.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		673.00000	650,000	8.95	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,317.00000	2,217,000	9.05	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,080.00000	1,059,000	9.05	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,122.00000	2,105,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,250.00000	1,154,000	9.24	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,308.00000	3,314,000	9.47	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		675.00000	603,000	9.47	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.96100	7.97500		11.47	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,708.00000	5,772,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,298.00000	1,280,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,911.00000	5,976,000	11.99	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,226.00000	1,209,000	11.99	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,507.00000	5,570,000	11.93	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		1,373.00000	1,354,000	11.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.02800	8.04300		11.45	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,213.00000	4,271,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,038.00000	3,010,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,374.00000	4,433,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,917.00000	2,891,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,055.00000	4,112,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,162.00000	3,133,000	11.57	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.09500	8.10900		10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,801.00000	3,853,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,411.00000	4,385,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,940.00000	3,993,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,270.00000	4,245,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,667.00000	3,718,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,559.00000	4,531,000	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	03/05/2012	Bond Future			8.80200	8.84500		16.69	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,023.00000	3,185,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,825.00000	1,649,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,250.00000	3,421,000	17.06	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	Put		1,672.00000	1,505,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,803.00000	2,956,000	16.94	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,988.00000	1,803,000	16.94	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.86600	8.91100		21.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,783.00000	5,958,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,234.00000	3,060,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,001.00000	6,181,000	21.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		3,088.00000	2,919,000	21.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,568.00000	5,737,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,386.00000	3,206,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.92800	8.97400		21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,499.00000	5,649,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,301.00000	5,098,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,692.00000	5,846,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		5,115.00000	4,916,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,309.00000	5,460,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,493.00000	5,291,000	21.48	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.98900	9.03600		20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,168.00000	6,312,000	20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,441.00000	6,228,000	20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,355.00000	6,503,000	21.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,249.00000	6,041,000	21.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		5,982.00000	6,129,000	20.95	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,636.00000	6,427,000	20.95	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			139.24664	139.15486			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		155.00000	247,000		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		105.00000	197,000		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		205.00000	297,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.41711	118.43184			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		232.00000	217,000		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		182.00000	167,000		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		282.00000	267,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			115.55826	115.56061			0.00	0	2,827.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2012	Bond Future	115.30	Call		261.00000	258,000		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		211.00000	208,000		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		311.00000	308,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.74400	8.76800		14.93	0.00	0	785.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,731.00000	4,842,000	15.48	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		996.00000	914,000	15.48	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,010.00000	5,126,000	15.53	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		902.00000	825,000	15.53	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,458.00000	4,563,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1,098.00000	1,011,000	15.42	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.81200	8.83600		18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,206.00000	6,344,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		3,026.00000	2,974,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,438.00000	6,578,000	19.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,886.00000	2,836,000	19.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,978.00000	6,114,000	19.30	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,172.00000	3,118,000	19.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.87900	8.90400		19.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,817.00000	5,887,000	19.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		5,073.00000	4,948,000	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	9.05	Call		6,020.00000	6,092,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,893.00000	4,769,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,617.00000	5,690,000	19.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,259.00000	5,137,000	19.11	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.94800	8.97300		18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,432.00000	6,494,000	18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,225.00000	6,094,000	18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,628.00000	6,692,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		6,039.00000	5,910,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,238.00000	6,305,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,415.00000	6,290,000	18.58	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			1.22910	1.23190		15.57	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		426.00000	401,000	15.57	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		107.00000	110,000	15.57	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		169.00000	154,000	16.43	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		350.00000	363,000	16.43	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		838.00000	811,000	15.59	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		19.00000	20,000	15.59	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.24330	1.24710		17.02	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	18/06/2012	Foreign Exchange Future	1.15	Call		1,091.00000	1,060,000	16.05	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		120.00000	127,000	16.05	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		735.00000	709,000	16.22	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		264.00000	276,000	16.22	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,529.00000	1,494,000	17.09	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		58.00000	61,000	17.09	0.00	0	0.00
Total for Derivatives :									168,578,968.13	21,949	1,212,619.00

i-Bonds

1BG4A	On	21/03/2012	Spot Bond		5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond		5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond		6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond		6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond		7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond		8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond		100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond		100.00000	100.00000		200,000,000,000.00		2,000,000	1,000,000.00
AB05	On	01/09/2012	Spot Bond		100.00000	100.00000		1,304,536,800,000.00		13,045,368	7,784,684.00
AB06	On	27/03/2015	Spot Bond		100.00000	100.00000		1,354,611,600,000.00		13,546,116	28,389,558.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000				0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11E	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	9,300,000.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000		3,060,000,000,000.00	30,600,000,000.00	30,600,000	15,300,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	25,000,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000		800,000,000,000.00	8,000,000,000.00	8,000,000	19,000,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000		17,817,800,000,000.00	178,178,000,000.00	178,178,000	362,000,000.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	11,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000		360,000,000,000.00	3,600,000,000.00	3,600,000	1,800,000.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	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
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000				0.00	0	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			726,800,000,000.00	7,268,000	3,634,000.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038	On	16/10/2012	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
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
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	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
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	100.00000			0.00	0	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			580,000,000,000.00	5,800,000	2,900,000.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			2,250,000,000,000.00	22,500,000	9,000,000.00
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			0.00	0	3,000,000.00
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			400,000,000,000.00	4,000,000	3,570,000.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
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	12,000,000.00
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	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	20,000,000.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000		30,000,000,000,000.00	300,000,000	300,000,000	300,000,000.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000		600,000,000,000.00	6,000,000	6,000,000	3,000,000.00
CLN51	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
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	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
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			14,712,400,000.00	147,124	73,562.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			36,448,000,000.00	364,480	2,182,240.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
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	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	20,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	78,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			3,900,000,000,000.00	39,000,000	140,000,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,261,000.00
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	2,300,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			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
EQ171L	On	16/05/2012			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		200,000,000,000.00	2,000,000	2,000,000	1,000,000.00
ERS3A	On	17/11/2014			100.00000	100.00000		0.00	0	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000		0.00	0	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000		400,000,000,000.00	4,000,000	4,000,000	2,000,000.00
ERS3C	On	17/11/2012			100.00000	100.00000		200,000,000,000.00	2,000,000	2,000,000	1,000,000.00

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			0.00	0	46,800,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		2,775,000,000,000.00	300,000,000	300,000,000	268,815,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		600,000,000,000.00	60,000,000	60,000,000	150,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		1,161,800,000,000.00	148,000,000	148,000,000	67,500,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		1,125,000,000,000.00	150,000,000	150,000,000	252,000,000.00
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			364,121,200,000.00	3,641,212	6,320,606.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	9,000,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00

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	30,000,000.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	2,200,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			2,600,000,000,000.00	26,000,000	6,500,000.00
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			1,600,000,000,000.00	16,000,000	9,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			1,254,614,400,000.00	12,546,144	6,273,072.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			4,000,000,000,000.00	40,000,000	20,000,000.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	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	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000		47,472,000,000,000.00	474,720,000	474,720,000.00	
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	224,080,000.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	600,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	200,000.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		400,000,000,000.00	4,000,000	2,000,000.00	
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000	1,000,000.00	
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			0.00	0	27,000,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000		418,800,000,000.00	418,800,000,000.00	4,188,000	100,094,000.00
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			0.00	0	18,800,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000				0.00	0	745,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000				0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000				0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000		1,344,900,000,000.00		13,449,000	9,724,500.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IND216	On	17/04/2012	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
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000		24,500,000,000,000.00		245,000,000	245,000,000.00
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
IND232	On	07/08/2012			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
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
IND248	On	27/11/2012			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
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	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	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000		445,558,600,000.00		4,455,586	2,227,793.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	11,670,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		23,100,000,000,000.00		231,000,000	64,700,000.00
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	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
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		400,000,000,000.00		4,000,000	2,000,000.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		1,020,000,000,000.00		10,200,000	73,900,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000		6,213,200,000.00		62,132	3,031,066.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	3,500,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		400,000,000,000.00		4,000,000	10,000,000.00
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	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000		1,000,000,000,000.00	10,000,000	5,000,000.00	
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000		11,493,000,000.00	114,930	57,465.00	
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,500,000.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			33,000,000,000.00	330,000	165,000.00
NEDH1	On	20/11/2018			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		200,000,000,000.00		2,000,000	1,000,000.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	115,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	30/11/2018			100.00000	100.00000			570,000,000,000.00	5,700,000	12,600,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			1,600,000,000,000.00	16,000,000	8,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	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			111,685,200,000.00	1,116,852	8,860,426.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			400,000,000,000.00	4,000,000	2,000,000.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
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	21/02/2013			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			11,680,000,000,000.00	116,800,000	29,200,000.00
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			400,000,000,000.00	4,000,000	2,000,000.00
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			6.60000	6.60000		143,797,268,617,200.00	21,787,464,942	17,502,121,472.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.25000	8.27000		90,377,284,659,750.00	10,954,822,383	9,400,346,000.00	
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			219.20212	219.14883		225,558,981,480,000.00	1,029,000,000	836,626,700.00	

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			2.18000	2.18000			383,227,658,720.00	175,792,504	490,185,000.00
R201	On	21/12/2014	Spot Bond			6.14000	6.14000			1,460,820,818,000.00	237,918,700	2,662,149,000.00
R202	On	07/12/2033	Spot Bond			2.37000	2.37000			14,066,499,840.00	5,935,232	1,596,637,616.00
R203	On	15/09/2017	Spot Bond			7.18000	7.20500			36,418,396,000,000.00	5,072,200,000	5,439,361,644.00
R204	On	21/12/2018	Spot Bond			7.48500	7.49500			32,354,088,397,500.00	4,322,523,500	5,731,061,600.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.04500	6.04000			11,022,700,845,000.00	1,823,441,000	2,211,912,000.00
R207	On	15/01/2020	Spot Bond			7.72000	7.74500			52,476,141,072,000.00	6,797,427,600	9,883,963,913.00
R208	On	31/03/2021	Spot Bond			7.82000	7.83000			29,927,470,786,000.00	3,827,042,300	7,283,502,448.00
R209	On	31/03/2036	Spot Bond			8.74000	8.78000			171,069,150,956,000.00	19,573,129,400	12,001,823,956.00
R210	On	31/03/2028	Spot Bond			2.37500	2.38000			72,422,300,000.00	30,493,600	566,000,000.00
R211	On	31/01/2017	Spot Bond			0.86000	0.86000			3,663,600,000.00	4,260,000	571,000,000.00
R212	On	31/01/2022	Spot Bond			2.13000	2.13000			644,672,190,000.00	302,663,000	873,403,500.00
R213	On	28/02/2031	Spot Bond			8.68000	8.70000			15,106,836,920,000.00	1,740,419,000	3,250,200,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			6,821,750,000,000.00	1,049,500,000	3,402,682,000.00
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			19,230,000,000.00	192,300	64,100.00
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	14/02/2013	Spot Bond			5.87500	5.87500				0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000				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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05L	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00
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			400,000,000,000.00	4,000,000	28,800,000.00
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	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	8,520,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	4,000,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			480,000,000,000.00	4,800,000	2,200,000.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SCM22	On	19/03/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
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		1,060,000,000,000.00		10,600,000	5,300,000.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	8,500,000.00
SMF1	On	27/06/2013			100.00000	100.00000		6,067,600,000.00		60,676	5,390,338.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	10,000,000.00
SPDA1	On	21/08/2014			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN892	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			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
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000		2,335,000,000,000.00		23,350,000	23,350,000.00
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
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		80,000,000,000.00		800,000	800,000.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000		12,000,000,000,000.00		120,000,000	60,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,019,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			3,017,562,800,000.00	30,175,628	314,487,814.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			18,000,000,000,000.00	180,000,000	103,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	17,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP128On 07/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21 On 02/03/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02 On 21/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041On 19/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042On 19/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40 On 10/09/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4On 07/05/2012 Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2On 07/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3On 07/11/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD002On 28/02/2013 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
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		28,000,000,000,000.00	280,000,000	280,000,000	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000		7,622,538,500,000.00	76,225,385	76,225,385	14,225,385.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		5,261,834,100,000.00	52,618,341	52,618,341	78,618,341.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							1,099,110,270,200,010.00	82,151,428,435	91,924,666,799.00
Grand Total:							1,099,110,438,778,980.00	12,151,450,384	91,925,879,418.00