

Daily MTM Report

Daily summary for: 16/02/2012

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			7.85880	7.75350		16.76	1,506,657,700.80	191,716	188,597.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		722.00000	826,000	18.20	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		5.00000	3,000	18.20	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		674.00000	777,000	17.92	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		7.00000	4,000	17.92	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		771.00000	875,000	18.64	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		4.00000	2,000	18.64	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		757.00000	861,000	18.51	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		4.00000	2,000	18.51	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		612.00000	714,000	17.65	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		9.00000	5,000	17.65	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		518.00000	618,000	17.22	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		15.00000	9,000	17.22	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		955.00000	1,060,000	20.27	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		2.00000	1,000	20.27	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		565.00000	666,000	17.43	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		12.00000	7,000	17.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,005.00000	1,110,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	1,000	20.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		270.00000	352,000	16.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		67.00000	43,000	16.46	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		85.00000	121,000	17.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		282.00000	212,000	17.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		385.00000	479,000	16.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		32.00000	20,000	16.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		32.00000	45,000	19.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		579.00000	486,000	19.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,055.00000	1,160,000	21.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	1,000	21.14	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		28.00000	39,000	20.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		625.00000	530,000	20.18	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		906.00000	1,010,000	19.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		3.00000	1,000	19.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		73.00000	105,000	17.74	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		320.00000	246,000	17.74	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		660.00000	763,000	17.86	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		7.00000	4,000	17.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,104.00000	1,209,000	21.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	0,000	21.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		345.00000	434,000	16.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		42.00000	25,000	16.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		41.00000	59,000	19.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		488.00000	400,000	19.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		114.00000	160,000	16.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		211.00000	151,000	16.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		708.00000	812,000	18.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		5.00000	3,000	18.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,154.00000	1,259,000	22.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	0,000	22.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		132.00000	186,000	16.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		179.00000	127,000	16.71	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		63.00000	91,000	18.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		360.00000	282,000	18.07	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		98.00000	139,000	17.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		245.00000	180,000	17.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		47.00000	68,000	18.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		444.00000	359,000	18.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		427.00000	524,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		24.00000	15,000	16.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		472.00000	571,000	17.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		19.00000	12,000	17.00	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		856.00000	961,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		3.00000	2,000	19.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		178.00000	245,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		125.00000	86,000	16.61	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		55.00000	79,000	18.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		402.00000	320,000	18.40	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		306.00000	392,000	16.41	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		53.00000	33,000	16.41	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,354.00000	1,459,000	23.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	0,000	23.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,604.00000	1,709,000	25.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	0,000	25.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		237.00000	314,000	16.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		84.00000	55,000	16.51	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		36.00000	51,000	19.38	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		533.00000	442,000	19.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,554.00000	1,659,000	25.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	0,000	25.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		807.00000	911,000	18.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		4.00000	2,000	18.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		152.00000	214,000	16.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		149.00000	105,000	16.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		25.00000	34,000	20.58	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		672.00000	575,000	20.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,304.00000	1,409,000	23.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	0,000	23.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		206.00000	278,000	16.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		103.00000	69,000	16.56	9,108.00	132	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,204.00000	1,309,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	0,000	22.46	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		1,254.00000	1,359,000	22.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	0,000	22.90	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,404.00000	1,509,000	24.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	0,000	24.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,654.00000	1,759,000	25.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		1.00000	0,000	25.79	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		22.00000	30,000	20.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		719.00000	621,000	20.99	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		19.00000	27,000	21.39	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		766.00000	668,000	21.39	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		10.00000	13,000	23.72	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,057.00000	954,000	23.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,254.00000	1,150,000	25.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		7.00000	9,000	25.22	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		15.00000	21,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		862.00000	762,000	22.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		14.00000	19,000	22.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		911.00000	810,000	22.59	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,008.00000	906,000	23.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		11.00000	15,000	23.34	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		959.00000	858,000	22.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		12.00000	17,000	22.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,501.00000	1,396,000	27.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		4.00000	5,000	27.10	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,749.00000	1,644,000	28.12	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	3,000	28.12	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,452.00000	1,347,000	26.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		5.00000	6,000	26.72	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.96290	7.85600		17.19	39,886,166.10	5,009	65,615.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		680.00000	771,000	16.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		74.00000	58,000	16.04	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		640.00000	730,000	16.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		84.00000	67,000	16.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		721.00000	813,000	16.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		65.00000	50,000	16.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		225.00000	268,000	17.84	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		469.00000	405,000	17.84	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		19.00000	15,000	17.29	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,125.00000	1,228,000	17.29	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		138.00000	165,000	19.61	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		782.00000	702,000	19.61	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		117.00000	139,000	20.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		911.00000	826,000	20.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		105.00000	125,000	20.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		999.00000	912,000	20.77	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		893.00000	993,000	16.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		37.00000	30,000	16.53	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		496.00000	575,000	15.96	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		140.00000	112,000	15.96	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		256.00000	303,000	17.41	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	18/06/2012	Foreign Exchange Future	8.00	Put		400.00000	340,000	17.41	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		198.00000	236,000	18.27	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		542.00000	473,000	18.27	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		357.00000	420,000	16.57	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		251.00000	207,000	16.57	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,088.00000	999,000	21.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		94.00000	112,000	21.22	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		382.00000	447,000	16.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		226.00000	184,000	16.41	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,458.00000	1,363,000	23.05	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		64.00000	76,000	23.05	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.06820	7.96000		17.69	0.00	0	9,558.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		862.00000	954,000	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		102.00000	86,000	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		824.00000	913,000	15.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		114.00000	95,000	15.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		901.00000	997,000	15.93	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		91.00000	79,000	15.93	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		128.00000	107,000	15.81	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		788.00000	875,000	15.81	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,305.00000	1,221,000	21.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		165.00000	189,000	21.42	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		448.00000	507,000	17.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		388.00000	339,000	17.14	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		243.00000	278,000	19.65	556,000.00	2,000	2,000.00

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		883.00000	810,000	19.65	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,394.00000	1,308,000	21.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		154.00000	176,000	21.76	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,047.00000	969,000	20.37	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		207.00000	237,000	20.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		539.00000	606,000	16.42	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		279.00000	238,000	16.42	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		727.00000	660,000	18.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		287.00000	328,000	18.92	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		0.00000	425,000	17.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		0.00000	457,000	17.86	914,000.00	2,000	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.17220	8.06270		18.06	0.00	0	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		678.00000	748,000	16.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		315.00000	276,000	16.52	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		654.00000	720,000	16.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		341.00000	298,000	16.62	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		703.00000	777,000	16.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		290.00000	255,000	16.41	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		484.00000	432,000	17.52	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		547.00000	604,000	17.52	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,300.00000	1,220,000	20.93	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		263.00000	292,000	20.93	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.27680	8.16550		18.40	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		705.00000	763,000	17.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		490.00000	436,000	17.39	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	8.00	Call		685.00000	741,000	17.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		520.00000	464,000	17.56	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		726.00000	786,000	17.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		461.00000	409,000	17.22	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,307.00000	1,227,000	20.67	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		372.00000	404,000	20.67	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		647.00000	700,000	17.89	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		582.00000	523,000	17.89	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.50570	8.39540		18.98	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		673.00000	717,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,256.00000	1,189,000	19.89	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		660.00000	703,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,293.00000	1,225,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		686.00000	731,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,219.00000	1,153,000	19.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.07970	8.97030		19.78	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,365.00000	1,418,000	18.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		895.00000	838,000	18.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,344.00000	1,401,000	18.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		924.00000	871,000	18.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,382.00000	1,435,000	18.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		862.00000	805,000	18.67	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		592.00000	547,000	17.48	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,562.00000	1,627,000	17.48	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.15380	10.04440		20.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,942.00000	2,011,000	19.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,098.00000	1,057,000	19.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,920.00000	1,990,000	19.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,126.00000	1,086,000	19.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,964.00000	2,034,000	19.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,070.00000	1,030,000	19.76	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.85880	7.75350		16.76	117,882.00	15	409.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			27,045.00000	35,218,000	16.46	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			6,695.00000	4,338,000	16.46	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			23,690.00000	31,418,000	16.51	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			8,340.00000	5,538,000	16.51	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			30,644.00000	39,223,000	16.41	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			5,294.00000	3,343,000	16.41	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			48,770.00000	40,024,000	19.05	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			4,120.00000	5,904,000	19.05	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.96290	7.85600		17.19	0.00	0	523.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			16,495.00000	19,645,000	18.92	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			65,895.00000	58,355,000	18.92	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			15,541.00000	18,516,000	19.15	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			69,941.00000	62,226,000	19.15	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			17,520.00000	20,882,000	18.70	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			61,920.00000	54,592,000	18.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.33870	12.16720		14.41	1,233,870.00	100	10,272.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		737.00000	903,000	16.06	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	11.45	Put		20.00000	14,000	16.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		690.00000	854,000	15.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		23.00000	15,000	15.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		785.00000	951,000	16.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		18.00000	12,000	16.47	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		642.00000	806,000	15.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		25.00000	17,000	15.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		362.00000	490,000	13.80	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		95.00000	51,000	13.80	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,175.00000	1,344,000	19.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		8.00000	5,000	19.34	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		435.00000	572,000	13.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		68.00000	33,000	13.67	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		154.00000	229,000	14.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		287.00000	190,000	14.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		833.00000	1,000,000	16.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		16.00000	11,000	16.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,273.00000	1,443,000	19.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		6.00000	4,000	19.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		514.00000	662,000	14.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		47.00000	23,000	14.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,077.00000	1,246,000	18.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		10.00000	7,000	18.94	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		297.00000	414,000	13.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		130.00000	75,000	13.93	0.00	0	768.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		328.00000	451,000	13.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		111.00000	62,000	13.87	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		88.00000	133,000	15.14	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		471.00000	344,000	15.14	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		727.00000	578,000	16.25	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		44.00000	67,000	16.25	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,392.00000	1,225,000	18.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		9.00000	14,000	18.95	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.49200	12.31840		14.75	312,300.00	25	2,959.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		671.00000	791,000	13.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		203.00000	149,000	13.80	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		640.00000	755,000	13.78	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		222.00000	163,000	13.78	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		703.00000	829,000	13.83	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		185.00000	137,000	13.83	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.64560	12.47000		15.62	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		306.00000	356,000	17.17	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,286.00000	1,160,000	17.17	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		297.00000	345,000	17.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,327.00000	1,199,000	17.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		316.00000	367,000	17.07	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,246.00000	1,121,000	17.07	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,259.00000	1,407,000	14.26	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		139.00000	111,000	14.26	0.00	0	6,000.00

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			0.09970	0.09910		17.98	0.00	0	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		919.00000	977,000	19.09	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		9.00000	7,000	19.09	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		166.00000	197,000	17.98	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		256.00000	227,000	17.98	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,910.00000	1,970,000	25.94	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	25.94	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10110	0.10060		17.45	2,527.50	25	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		192.00000	208,000	19.67	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		932.00000	898,000	19.67	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		73.00000	80,000	22.27	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,813.00000	1,770,000	22.27	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		541.00000	575,000	17.39	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		281.00000	265,000	17.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.23860	10.15340		12.94	1,576,744.40	154	22,582.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		183.00000	236,000	13.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		130.00000	97,000	13.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		156.00000	205,000	13.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		153.00000	116,000	13.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		212.00000	269,000	13.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		109.00000	80,000	13.08	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,105.00000	1,190,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		2.00000	1,000	17.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		117.00000	151,000	12.94	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		214.00000	162,000	12.94	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		393.00000	465,000	13.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		40.00000	26,000	13.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,155.00000	1,240,000	17.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		2.00000	1,000	17.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		314.00000	381,000	13.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		61.00000	42,000	13.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		41.00000	55,000	14.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		488.00000	416,000	14.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		27.00000	35,000	15.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		624.00000	546,000	15.46	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		101.00000	131,000	13.19	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		248.00000	192,000	13.19	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		11.00000	15,000	17.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		958.00000	876,000	17.61	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		3.00000	5,000	19.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,350.00000	1,266,000	19.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		18.00000	24,000	16.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		765.00000	685,000	16.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		2.00000	2,000	20.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,599.00000	1,513,000	20.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		16.00000	21,000	16.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		813.00000	732,000	16.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		616.00000	698,000	14.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		13.00000	9,000	14.45	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	11.30	Call		6.00000	9,000	18.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,153.00000	1,070,000	18.84	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		23.00000	31,000	15.76	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		670.00000	592,000	15.76	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		861.00000	780,000	16.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		14.00000	19,000	16.99	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,449.00000	1,365,000	19.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		2.00000	4,000	19.66	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		244.00000	304,000	13.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		91.00000	65,000	13.12	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		278.00000	342,000	13.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		75.00000	53,000	13.15	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.38110	10.29290		13.80	0.00	0	26,015.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		290.00000	326,000	13.95	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		397.00000	345,000	13.95	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		273.00000	307,000	14.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		430.00000	376,000	14.10	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		309.00000	347,000	13.80	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		366.00000	316,000	13.80	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.52500	10.43570		14.64	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		386.00000	425,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		676.00000	626,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		367.00000	405,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		707.00000	656,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		406.00000	414,000	15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		646.00000	565,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,088.00000	1,163,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		102.00000	88,000	14.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.94280	10.84430		14.95	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		666.00000	701,000	15.76	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,315.00000	1,251,000	15.76	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		652.00000	687,000	15.83	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,351.00000	1,287,000	15.83	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		679.00000	715,000	15.69	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,278.00000	1,215,000	15.69	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			422.72200	423.79700			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			429.04400	430.14100			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			384.76300	385.55200			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			390.51700	391.32400			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.89500	7.78910		16.94	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		118.00000	152,000	18.00	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		429.00000	357,000	18.00	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		108.00000	138,000	18.27	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		469.00000	393,000	18.27	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		131.00000	167,000	17.74	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		392.00000	322,000	17.74	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.87010	7.76460		16.82	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		125.00000	168,000	17.11	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	7.90	Put		260.00000	198,000	17.11	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		110.00000	149,000	17.40	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		295.00000	229,000	17.40	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		141.00000	189,000	16.82	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		226.00000	169,000	16.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.39250	8.29450		12.13	1,174,950.00	140	18,485.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,045.00000	1,143,000	17.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		1.00000	1,000	17.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		995.00000	1,093,000	17.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	1,000	17.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,095.00000	1,193,000	18.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		1.00000	1,000	18.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		896.00000	993,000	17.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		2.00000	1,000	17.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,345.00000	1,443,000	19.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	1,000	19.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		552.00000	647,000	14.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		8.00000	5,000	14.64	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		846.00000	944,000	16.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		2.00000	2,000	16.76	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,295.00000	1,393,000	19.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	1,000	19.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,095.00000	2,193,000	23.44	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	1,000	23.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		409.00000	502,000	13.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		15.00000	10,000	13.50	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.41270	8.32120		12.85	210,317.50	25	8,758.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		710.00000	791,000	12.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		39.00000	28,000	12.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		667.00000	747,000	12.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		46.00000	34,000	12.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		753.00000	836,000	12.82	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		32.00000	23,000	12.82	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.44340	8.35240		13.43	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		398.00000	449,000	13.16	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		282.00000	242,000	13.16	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		374.00000	422,000	13.22	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		308.00000	265,000	13.22	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		424.00000	477,000	13.10	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		258.00000	220,000	13.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.44420	9.38280		16.31	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,382.00000	2,439,000	15.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		299.00000	295,000	15.93	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,340.00000	2,397,000	15.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		307.00000	303,000	15.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,424.00000	2,481,000	16.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		291.00000	287,000	16.04	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.85530	7.77860		11.81	0.00	0	10.00

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	7.55	Call		258.00000	325,000	12.35	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		29.00000	20,000	12.35	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		219.00000	283,000	12.26	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		40.00000	28,000	12.26	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		300.00000	369,000	12.44	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		21.00000	14,000	12.44	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.94210	7.86520		11.93	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		124.00000	148,000	12.74	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		409.00000	356,000	12.74	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		113.00000	134,000	12.94	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		448.00000	392,000	12.94	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		137.00000	162,000	12.54	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		372.00000	320,000	12.54	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.10530	0.08020			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.13710	0.16950			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.04190	0.02280			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.03990	0.07960			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.08830	0.07160			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.08800	0.07480			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.10390	0.08700			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.48620	8.41510		15.30	0.00	0	25.00

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		8.60	Call		81.00000	108,000	15.75	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		266.00000	222,000	15.75	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		69.00000	93,000	15.97	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		304.00000	257,000	15.97	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		96.00000	126,000	15.52	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		231.00000	190,000	15.52	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.61170	8.53870		16.19	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		149.00000	174,000	17.93	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		710.00000	662,000	17.93	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		140.00000	163,000	18.11	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		751.00000	701,000	18.11	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		159.00000	185,000	17.75	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		670.00000	623,000	17.75	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				385.76900	386.53200			0.00	0	181.00
GOVI On	03/05/2012	GOVI		382.00	Call		45,320.00000	37,690,000		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		45,220.00000	37,590,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	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	03/05/2012	GOVI	381.99	Call		45,420.00000	37,790,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			391.53900	392.31800			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		23,180.00000	15,390,000		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		23,080.00000	15,290,000		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		23,280.00000	15,490,000		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			169.86600	169.86800			0.00	0	514.00
IGOV	On	02/08/2012	Index Future			172.40600	172.41000			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

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	5.62000			0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.63000	5.62000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.65000	5.64000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.68000	5.66000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.72000	5.69000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.75000	5.72000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.89000	5.84000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.05000	6.01000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.23000	6.11000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.42000	6.34000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.61000	6.53000			0.00	0	1,500.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.51310	6.48580		11.42	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		225.00000	249,000	12.19	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		23.00000	20,000	12.19	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		216.00000	240,000	12.15	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		24.00000	21,000	12.15	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		233.00000	257,000	12.22	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		21.00000	18,000	12.22	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.56840	6.54090		12.59	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		335.00000	357,000	12.99	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		94.00000	89,000	12.99	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		302.00000	322,000	12.91	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		111.00000	104,000	12.91	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	Call		371.00000	393,000	13.07	0.00	0	0.00
NZ\$ / R	On 18/06/2012	Foreign Exchange Future	6.25	Put		80.00000	75,000	13.07	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			6.72500	6.67200		3.14	0.00	0	10,835.00
R157	On 03/05/2012	Bond Future	8.25	Call		5,113.00000	4,937,000	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		5,270.00000	5,094,000	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		4,956.00000	4,780,000	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		1,617.00000	1,757,000	3.05	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.25	Call		202.00000	165,000	3.05	0.00	0	1,500.00
R157	On 03/05/2012	Bond Future	6.50	Call		448.00000	381,000	3.09	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.50	Put		1,022.00000	1,132,000	3.09	0.00	0	1,500.00
R157	On 03/05/2012	Bond Future	6.75	Call		844.00000	744,000	3.14	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.75	Put		585.00000	661,000	3.14	0.00	0	1,500.00
R157	On 02/08/2012	Bond Future			6.78600	6.72700		3.60	0.00	0	0.00
R157	On 02/08/2012	Bond Future	8.00	Call		4,017.00000	3,854,000	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	8.00	Put		176.00000	195,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,148.00000	3,984,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		159.00000	177,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,887.00000	3,726,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		194.00000	214,000	3.83	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.83900	6.77400		3.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,774.00000	1,667,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,136.00000	1,213,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,858.00000	1,748,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,079.00000	1,153,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,690.00000	1,586,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,193.00000	1,273,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.88200	6.80900		3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,430.00000	1,338,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,581.00000	1,676,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,497.00000	1,402,000	3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,520.00000	1,612,000	3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,367.00000	1,277,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,647.00000	1,744,000	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			8.36000	8.31900		11.65	0.00	0	28,056.00

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	Call		6,857.00000	6,529,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		666.00000	725,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,221.00000	6,887,000	12.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		595.00000	647,000	12.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,499.00000	6,176,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		747.00000	810,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,132.00000	5,402,000	11.44	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,076.00000	960,000	11.44	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,236.00000	3,440,000	11.62	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,104.00000	1,921,000	11.62	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,590.00000	3,342,000	11.88	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,897.00000	2,036,000	11.88	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,798.00000	5,489,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		930.00000	1,008,000	12.19	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.43200	8.39000		15.29	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,734.00000	6,479,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,462.00000	3,595,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,009.00000	6,749,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,292.00000	3,421,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,463.00000	6,214,000	15.46	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,637.00000	3,777,000	15.46	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,591.00000	5,782,000	15.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,282.00000	4,084,000	15.15	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		6,250.00000	6,005,000	15.42	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,783.00000	3,927,000	15.42	0.00	0	276.00

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	Put		9,231.00000	9,494,000	14.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		2,171.00000	2,045,000	14.82	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,526.00000	8,777,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,468.00000	2,330,000	14.88	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,788.00000	6,533,000	15.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,427.00000	3,560,000	15.51	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.49900	8.45600		14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,434.00000	7,192,000	15.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,799.00000	4,948,000	15.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,690.00000	7,444,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,615.00000	4,760,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,181.00000	6,943,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,988.00000	5,141,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.56700	8.52200		14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,846.00000	6,627,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		7,043.00000	7,225,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		7,074.00000	6,851,000	15.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,824.00000	7,002,000	15.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,628.00000	6,413,000	14.95	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,274.00000	7,461,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R:On	21/12/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.50191	215.51853			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		519.00000	502,000		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		469.00000	452,000		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		569.00000	552,000		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			252.07321	252.07568			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		1,076.00000	1,073,000		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		1,026.00000	1,023,000		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		1,126.00000	1,123,000		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			6.16800	6.18500		2.34	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,791.00000	3,833,000	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		3,909.00000	3,951,000	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		3,672.00000	3,714,000	2.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.56	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.18000	6.19800		2.79	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,968.00000	3,005,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		87.00000	83,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,068.00000	3,104,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		78.00000	73,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,870.00000	2,906,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		97.00000	93,000	2.98	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.16500	6.18600		2.54	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,289.00000	1,313,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		655.00000	637,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,353.00000	1,378,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		619.00000	601,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,226.00000	1,250,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		693.00000	674,000	2.57	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.10600	6.12900		2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,068.00000	1,089,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		853.00000	833,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,118.00000	1,139,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		814.00000	794,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,019.00000	1,040,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		893.00000	873,000	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

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			187.47828	187.47915			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
R202	On	03/05/2012	Bond Future	190.00	Put		2,521.00000	2,522,000		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	2,572,000		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	2,472,000		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			7.29000	7.25400		5.52	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,470.00000	6,309,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		11.00000	12,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,675.00000	6,514,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		9.00000	10,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,264.00000	6,105,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		13.00000	16,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,736.00000	1,839,000	5.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		588.00000	529,000	5.44	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,321.00000	1,408,000	5.49	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		853.00000	778,000	5.49	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,582.00000	1,475,000	5.62	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		707.00000	761,000	5.62	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,713.00000	2,578,000	5.77	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		297.00000	323,000	5.77	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.36100	7.32300		6.79	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	8.50	Call		5,373.00000	5,234,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		462.00000	486,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,541.00000	5,400,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		428.00000	450,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,207.00000	5,069,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		499.00000	524,000	7.20	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.43000	7.38900		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,168.00000	3,062,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,699.00000	1,761,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,294.00000	3,186,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,623.00000	1,683,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,045.00000	2,941,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,778.00000	1,842,000	6.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.49700	7.45300		6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,096.00000	1,045,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,893.00000	5,014,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,156.00000	1,102,000	5.99	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,750.00000	4,867,000	5.99	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,043.00000	994,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,044.00000	5,167,000	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			7.59200	7.56200		6.74	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,019.00000	5,867,000	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	8.75	Put		59.00000	63,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,250.00000	6,098,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		49.00000	53,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,788.00000	5,637,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		70.00000	75,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,291.00000	3,414,000	6.55	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		312.00000	279,000	6.55	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,872.00000	1,769,000	6.88	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		899.00000	952,000	6.88	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.66800	7.63600		8.69	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,149.00000	5,021,000	9.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		916.00000	949,000	9.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,332.00000	5,203,000	9.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		861.00000	893,000	9.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,967.00000	4,841,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		973.00000	1,008,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.73900	7.70500		8.29	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,693.00000	3,591,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,274.00000	2,337,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,836.00000	3,732,000	8.41	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,179.00000	2,239,000	8.41	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,554.00000	3,453,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,374.00000	2,437,000	8.37	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.80900	7.77300		8.16	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,874.00000	3,775,000	8.27	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	8.00	Put		2,822.00000	2,891,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,007.00000	3,906,000	8.29	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,725.00000	2,792,000	8.29	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,743.00000	3,646,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,922.00000	2,992,000	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			6.08000	6.10300		1.47	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,211.00000	2,248,000	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		2,289.00000	2,326,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		1.00000	1,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,133.00000	2,170,000	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			6.08600	6.11300		1.68	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,609.00000	1,642,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		62.00000	58,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,670.00000	1,703,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		56.00000	52,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,550.00000	1,582,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		70.00000	65,000	1.79	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.03300	6.06500		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	6.00	Call		461.00000	478,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		536.00000	516,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		490.00000	507,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		507.00000	487,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		433.00000	449,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		565.00000	544,000	1.42	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.87100	5.91200		1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		500.00000	519,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		421.00000	403,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		524.00000	544,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		400.00000	384,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		476.00000	494,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		442.00000	423,000	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			7.84300	7.79700		7.99	0.00	0	24,915.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,313.00000	5,076,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		162.00000	182,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,551.00000	5,311,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		140.00000	156,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,075.00000	4,840,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		186.00000	208,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,640.00000	2,815,000	7.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		675.00000	593,000	7.86	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,909.00000	2,053,000	7.95	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	7.65	Call		1,083.00000	970,000	7.95	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,113.00000	1,946,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		986.00000	1,076,000	8.15	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,272.00000	3,068,000	8.34	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		510.00000	562,000	8.34	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.92300	7.87500		10.27	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,650.00000	5,447,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,041.00000	1,099,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,845.00000	5,639,000	10.75	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		982.00000	1,036,000	10.75	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,457.00000	5,257,000	10.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,104.00000	1,164,000	10.69	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.99300	7.94300		9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,148.00000	3,987,000	9.99	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,546.00000	2,648,000	9.99	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,303.00000	4,139,000	10.02	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,443.00000	2,542,000	10.02	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,997.00000	3,839,000	9.97	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,653.00000	2,758,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.06500	8.01200		9.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,378.00000	4,220,000	9.88	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,172.00000	3,284,000	9.88	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,523.00000	4,362,000	9.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,066.00000	3,175,000	9.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,236.00000	4,081,000	9.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	8.20	Put		3,282.00000	3,397,000	9.85	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R:	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.93100	7.89100		9.20	0.00	0	9,194.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,494.00000	6,265,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		113.00000	124,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,751.00000	6,521,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		95.00000	106,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,235.00000	6,008,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		129.00000	142,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,041.00000	3,208,000	8.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		650.00000	577,000	8.95	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,217.00000	2,357,000	9.05	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,059.00000	958,000	9.05	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,105.00000	1,953,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,154.00000	1,243,000	9.24	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,314.00000	3,126,000	9.47	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		603.00000	655,000	9.47	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.00400	7.96100		11.47	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,772.00000	5,579,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,280.00000	1,339,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,976.00000	5,780,000	11.99	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	8.80	Put		1,209.00000	1,265,000	11.99	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,570.00000	5,381,000	11.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,354.00000	1,417,000	11.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.07200	8.02800		11.45	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,271.00000	4,121,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,010.00000	3,111,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,433.00000	4,279,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,891.00000	2,988,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,112.00000	3,965,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,133.00000	3,238,000	11.57	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.14100	8.09500		10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,853.00000	3,720,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,385.00000	4,508,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,993.00000	3,857,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,245.00000	4,365,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,718.00000	3,588,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,531.00000	4,658,000	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			8.83700	8.80200		16.69	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,185.00000	3,003,000	17.00	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	9.00	Put		1,649.00000	1,742,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,421.00000	3,232,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,505.00000	1,592,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,956.00000	2,781,000	16.94	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,803.00000	1,903,000	16.94	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.90200	8.86600		21.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,958.00000	5,770,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,060.00000	3,152,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,181.00000	5,989,000	21.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,919.00000	3,007,000	21.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,737.00000	5,553,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,206.00000	3,302,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.96500	8.92800		21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,649.00000	5,483,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,098.00000	5,216,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,846.00000	5,677,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,916.00000	5,031,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,460.00000	5,297,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,291.00000	5,412,000	21.48	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.02800	8.98900		20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,312.00000	6,144,000	20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,228.00000	6,356,000	20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,503.00000	6,332,000	21.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		6,041.00000	6,166,000	21.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,129.00000	5,963,000	20.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	8.95	Put		6,427.00000	6,556,000	20.95	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			139.24591	139.24664			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		247.00000	246,000		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		197.00000	196,000		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		297.00000	296,000		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			118.41168	118.41711			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		217.00000	212,000		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		167.00000	162,000		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		267.00000	262,000		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

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			115.55698	115.55826			0.00	0	2,827.00
R212	On	03/05/2012	Bond Future	115.30	Call		258.00000	257,000		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		208.00000	207,000		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		308.00000	307,000		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			8.77400	8.74400		14.93	17,872,692.60	210	995.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,842.00000	4,649,000	15.48	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		914.00000	962,000	15.48	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,126.00000	4,928,000	15.53	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		825.00000	868,000	15.53	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,563.00000	4,374,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1,011.00000	1,062,000	15.42	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.84300	8.81200		18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,344.00000	6,175,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,974.00000	3,050,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,578.00000	6,406,000	19.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,836.00000	2,909,000	19.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,114.00000	5,947,000	19.30	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,118.00000	3,196,000	19.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.91000	8.87900		19.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,887.00000	5,742,000	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	9.00	Put		4,948.00000	5,045,000	19.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,092.00000	5,945,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,769.00000	4,864,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,690.00000	5,548,000	19.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,137.00000	5,237,000	19.11	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.98100	8.94800		18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,494.00000	6,348,000	18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,094.00000	6,202,000	18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,692.00000	6,543,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,910.00000	6,016,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,305.00000	6,160,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,290.00000	6,399,000	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			1.24580	1.22910		16.54	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		401.00000	529,000	16.05	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		110.00000	71,000	16.05	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		154.00000	223,000	16.54	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		363.00000	265,000	16.54	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		811.00000	970,000	16.31	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		20.00000	12,000	16.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 18/06/2012 Foreign Exchange Future			1.26010	1.24330		17.01	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Call		1,060.00000	1,201,000	16.23	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.15	Put		127.00000	100,000	16.23	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Call		709.00000	826,000	16.35	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.20	Put		276.00000	225,000	16.35	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Call		1,494.00000	1,650,000	17.37	0.00	0	0.00
YUAN/FO _n 18/06/2012 Foreign Exchange Future	1.10	Put		61.00000	49,000	17.37	0.00	0	0.00

Total for Derivatives : **1,570,524,258.90** **201,551** **1,149,923.00**

i-Bonds

1BG4A ₁ On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A ₂ On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	7,784,684.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			2,646,600,000,000.00	26,466,000	28,389,558.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			779,000,000,000.00	7,790,000	10,395,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	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			0.00	0	0.00
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			0.00	0	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			0.00	0	1,000,000.00
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	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			1,514,120,000.00	15,141,200	7,830,600.00
ABLI04	On	11/10/2016	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
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	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			1,027,720,000,000.00	10,277,200	2,569,600.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			307,720,000,000.00	3,077,200	5,172,600.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	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
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	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
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	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
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	100.00000			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	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	7,500,000.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP53L	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP54L	On	07/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55L	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP56L	On	17/05/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32C	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	2,000,000.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			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
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN108On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN110On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205On	24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208On	30/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN209On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN210On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN211On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN212On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN213On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN214On	12/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN215On	17/10/2016	Spot Bond			8.52000	8.52000			0.00	0	0.00
CLN216On	11/10/2014	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
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN233	On	02/02/2013			100.00000	100.00000			0.00	0	0.00
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000		10,500,000,000,000.00		105,000,000	105,000,000.00
CLN237	On	14/02/2017			100.00000	100.00000			0.00	0	0.00
CLN238	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
CLN239	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	73,562.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	2,182,240.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			550,000,000,000.00	5,500,000	20,375,000.00
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			900,000,000,000.00	9,000,000	137,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	0.00
EQ149	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ162	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ167	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ169	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
EQ170	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			28,000,000,000.00	280,000	46,800,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	268,815,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			0.00	0	150,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			157,000,000,000.00	20,000,000	71,500,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			15,000,000,000.00	2,000,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		100,000,000,000.00		1,000,000	6,820,606.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	9,000,000.00
FRBI28	On	31/03/2028			100.00000	100.00000		80,000,000,000.00		800,000	400,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC73	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	30,000,000.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			1,160,000,000.00	11,600,000	2,900,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	9,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	20,000,000.00
FRX31	On	21/02/2031	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
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
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			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	200,000.00
GSIZ16On	23/09/2016	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	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	1,000,000.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	27,000,000.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	100,094,000.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	18,800,000.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		58,460,000,000,000.00	584,600,000	1,145,000,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		1,800,000,000,000.00	18,000,000	6,000,000.00	
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING132	On	22/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012	Spot Bond			100.00000	100.00000		35,900,000,000,000.00		359,000,000	250,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			0.00	0	2,227,793.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	11,670,000.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000		40,600,000,000,000.00		406,000,000	331,000,000.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000		800,000,000,000.00		8,000,000	4,000,000.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	64,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012	Spot Bond			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012	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
MBF027On 07/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 30/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP16On 13/10/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP17On 23/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP18On 28/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP19On 18/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP20On 17/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP21On 11/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP22On 09/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP23On 13/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB2MOn 13/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB3MOn 13/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn 05/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn 05/10/2014 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
MEFSAOn	05/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/01/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSAOn	05/07/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
MEFSBOn	05/10/2016	Spot Bond			8.59000	8.59000			0.00	0	0.00
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	73,900,000.00
MFS1A'On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A'On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000			0.00	0	3,031,066.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,400,000,000,000.00	0.00	14,000,000	17,000,000.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12E	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	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
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	165,000.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	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		45,000,000,000,000.00	450,000,000	450,000,000	450,000,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1:On 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1:On 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1:On 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1:On 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
NQF1A:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	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			0.00	0	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			0.00	0	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
PBET01	On	13/09/2015			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
PCF03	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	29,200,000.00
PR2A3E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
PR2B1E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			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			6.65000	6.60000		156,450,855,260,000.00	23,526,444,400	19,416,282,472.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.29000	8.25000			45,396,172,681,450.00	5,476,016,005	9,465,577,000.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			219.21988	219.20212			19,965,369,021,204.60	91,074,628	836,626,700.00
R197	On	07/12/2023	Spot Bond			2.18000	2.18000			929,056,313,780.00	426,172,621	578,631,699.00
R201	On	21/12/2014	Spot Bond			6.12500	6.14000			7,571,492,250,000.00	1,236,162,000	2,755,774,000.00
R202	On	07/12/2033	Spot Bond			2.37000	2.37000			37,665,936,000.00	15,892,800	1,600,560,416.00
R203	On	15/09/2017	Spot Bond			7.21500	7.18000			29,411,881,122,000.00	4,076,490,800	5,659,516,644.00
R204	On	21/12/2018	Spot Bond			7.51500	7.48500			26,781,280,650,000.00	3,563,710,000	5,574,878,991.00
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			6.02500	6.04500			6,013,215,100,000.00	998,044,000	2,139,052,000.00
R207	On	15/01/2020	Spot Bond			7.76500	7.72000			35,878,241,514,000.00	4,620,507,600	8,990,949,913.00
R208	On	31/03/2021	Spot Bond			7.86000	7.82000			44,013,807,060,000.00	5,599,721,000	7,480,943,229.00
R209	On	31/03/2036	Spot Bond			8.77500	8.74000			24,870,350,700,000.00	2,834,228,000	12,104,887,000.00
R210	On	31/03/2028	Spot Bond			2.37500	2.37500			28,854,350,000.00	12,149,200	178,561,400.00
R211	On	31/01/2017	Spot Bond			0.86000	0.86000			10,292,480,000.00	11,968,000	497,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.13000	2.13000			463,977,900,000.00	217,830,000	790,251,600.00
R213	On	28/02/2031	Spot Bond			8.71000	8.68000			13,922,064,000,000.00	1,598,400,000	3,333,200,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			6,746,902,500,000.00	1,037,985,000	3,662,097,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		14,000,000,000,000.00		140,000,000	43,520,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK111	On	09/04/2014			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2013			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014			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
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	2,200,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS112	On	31/01/2017			100.00000	100.00000			0.00	0	10,000,000.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
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			0.00	0	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			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN825	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN877	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000		108,000,000,000,000.00	1,080,000,000	515,000,000.00	
SYN896	On	16/05/2012			100.00000	100.00000		61,000,000,000,000.00	610,000,000	270,000,000.00	
SYN897	On	16/03/2012			100.00000	100.00000		0.00	0	0.00	
SZ18	On	30/09/2015			100.00000	100.00000		0.00	0	0.00	
SZ25	On	30/09/2025			100.00000	100.00000		0.00	0	0.00	
T018	On	15/07/2014			100.00000	100.00000		50,000,000,000,000.00	500,000,000	500,000,000.00	
TFS06	On	20/03/2014			100.00000	100.00000		4,670,000,000,000.00	46,700,000	23,350,000.00	
TFS68L	On	14/05/2012			100.00000	100.00000		0.00	0	0.00	
TFS73	On	11/02/2013			6.27500	6.27500		0.00	0	0.00	
TFS77	On	12/04/2013			100.00000	100.00000		0.00	0	0.00	
TFS78	On	18/04/2013			100.00000	100.00000		0.00	0	0.00	
TFS80	On	18/08/2012			100.00000	100.00000		0.00	0	0.00	
TFS83	On	28/07/2015			100.00000	100.00000		0.00	0	800,000.00	
TFS84	On	28/07/2016			8.00000	8.00000		0.00	0	0.00	
TFS88	On	08/02/2013			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
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			400,000,000,000.00	4,000,000	2,000,000.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			339,600,000,000.00	3,396,000	6,396,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	1,019,000,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			48,700,000,000,000.00	487,000,000	801,487,814.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP121	On	02/09/2012			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD004	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD003	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		102,500,000,000,000.00	1,025,000,000	501,000,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,225,385.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	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		119,163,891,900,000.00	1,191,638,919	610,679,312.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000				0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :							1,131,560,130,738,430.00	62,493,762,573	95,925,830,026.00
Grand Total:							1,131,561,701,262,690.00	62,493,964,124	95,926,979,949.00