

# Daily MTM Report

Daily summary for: 21/02/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/03/2012 Foreign Exchange Future			7.75100	7.70510		15.88	97,817,620.00	12,620	189,200.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		673.00000	718,000	17.66	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		4.00000	3,000	17.66	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		625.00000	669,000	17.34	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		6.00000	4,000	17.34	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		722.00000	767,000	18.02	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		3.00000	2,000	18.02	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		708.00000	753,000	17.89	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		3.00000	2,000	17.89	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		563.00000	607,000	16.94	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		8.00000	6,000	16.94	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		469.00000	511,000	16.31	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		14.00000	10,000	16.31	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		906.00000	952,000	19.86	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		1.00000	1,000	19.86	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		516.00000	558,000	16.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		11.00000	7,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		956.00000	1,002,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	1,000	20.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		228.00000	255,000	15.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		73.00000	54,000	15.78	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		65.00000	70,000	17.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		310.00000	269,000	17.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		338.00000	374,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		33.00000	23,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		23.00000	23,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		618.00000	572,000	20.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,006.00000	1,052,000	20.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	1,000	20.84	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		20.00000	20,000	20.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		665.00000	619,000	20.83	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		857.00000	902,000	19.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		2.00000	1,000	19.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		55.00000	59,000	17.81	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		350.00000	308,000	17.81	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		611.00000	655,000	17.26	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		6.00000	4,000	17.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,056.00000	1,102,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	1,000	21.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		299.00000	332,000	15.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		44.00000	31,000	15.73	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		30.00000	31,000	19.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		525.00000	480,000	19.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		89.00000	97,000	16.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		234.00000	196,000	16.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		660.00000	704,000	17.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		5.00000	3,000	17.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,106.00000	1,151,000	21.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	0,000	21.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		104.00000	114,000	16.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		199.00000	163,000	16.27	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		47.00000	50,000	18.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		392.00000	349,000	18.20	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		76.00000	82,000	17.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		271.00000	231,000	17.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		35.00000	36,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		480.00000	435,000	18.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		380.00000	417,000	15.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		25.00000	16,000	15.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		423.00000	464,000	16.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		18.00000	13,000	16.00	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		807.00000	853,000	18.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		2.00000	2,000	18.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		142.00000	160,000	15.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		137.00000	109,000	15.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		40.00000	42,000	18.58	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		435.00000	391,000	18.58	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		262.00000	293,000	15.76	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		57.00000	42,000	15.76	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,305.00000	1,351,000	23.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	23.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,555.00000	1,601,000	25.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	25.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		196.00000	221,000	15.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		91.00000	70,000	15.81	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		26.00000	27,000	19.90	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		571.00000	526,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,505.00000	1,551,000	25.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	25.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		758.00000	803,000	18.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		3.00000	2,000	18.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		122.00000	134,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		167.00000	133,000	15.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		18.00000	18,000	21.29	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		713.00000	667,000	21.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,255.00000	1,301,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		168.00000	189,000	15.83	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		113.00000	88,000	15.83	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,156.00000	1,201,000	22.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	0,000	22.32	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		1,205.00000	1,251,000	22.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	0,000	22.81	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,355.00000	1,401,000	24.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	24.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,605.00000	1,651,000	25.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	25.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		16.00000	15,000	21.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		761.00000	714,000	21.75	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		14.00000	14,000	22.22	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		809.00000	763,000	22.22	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		7.00000	6,000	24.41	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,102.00000	1,055,000	24.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,299.00000	1,252,000	25.80	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		4.00000	3,000	25.80	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		11.00000	10,000	23.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		906.00000	859,000	23.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		9.00000	9,000	23.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		954.00000	908,000	23.37	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,052.00000	1,006,000	24.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		7.00000	7,000	24.07	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		1,003.00000	957,000	23.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		8.00000	8,000	23.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,548.00000	1,501,000	27.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		3.00000	2,000	27.53	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,796.00000	1,750,000	28.09	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		1.00000	1,000	28.09	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,498.00000	1,451,000	27.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		3.00000	2,000	27.18	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.83480	7.80690		16.70	36,173,271.60	4,617	65,695.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		636.00000	653,000	15.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		79.00000	68,000	15.43	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		597.00000	614,000	15.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		90.00000	79,000	15.42	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		676.00000	694,000	15.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		69.00000	59,000	15.44	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		206.00000	207,000	17.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		499.00000	472,000	17.82	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		20.00000	16,000	16.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,077.00000	1,101,000	16.54	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		126.00000	124,000	19.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		819.00000	789,000	19.68	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		107.00000	104,000	20.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		950.00000	919,000	20.39	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		96.00000	93,000	20.86	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,039.00000	1,008,000	20.86	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		845.00000	867,000	15.65	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		38.00000	32,000	15.65	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		460.00000	470,000	15.56	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		153.00000	135,000	15.56	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		234.00000	236,000	17.38	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		427.00000	401,000	17.38	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		181.00000	181,000	18.27	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		574.00000	546,000	18.27	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		327.00000	334,000	16.38	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		270.00000	249,000	16.38	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,129.00000	1,098,000	21.33	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		86.00000	83,000	21.33	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		351.00000	358,000	16.21	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		244.00000	223,000	16.21	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,502.00000	1,471,000	23.20	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		59.00000	56,000	23.20	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.93530	7.90980		17.30	0.00	0	9,558.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		821.00000	835,000	15.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		111.00000	100,000	15.40	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		784.00000	797,000	15.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		124.00000	112,000	15.46	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		859.00000	873,000	15.34	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		99.00000	88,000	15.34	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		138.00000	126,000	15.52	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		748.00000	761,000	15.52	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,346.00000	1,319,000	21.51	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		156.00000	154,000	21.51	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		422.00000	427,000	17.12	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		412.00000	392,000	17.12	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		229.00000	229,000	19.71	0.00	0	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		919.00000	894,000	19.71	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,436.00000	1,408,000	21.87	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		146.00000	143,000	21.87	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,086.00000	1,060,000	20.45	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		196.00000	195,000	20.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		509.00000	515,000	16.37	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		299.00000	280,000	16.37	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		760.00000	736,000	18.96	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		270.00000	271,000	18.96	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		352.00000	354,000	17.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		542.00000	519,000	17.85	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.02840	8.01110		17.67	0.00	0	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		646.00000	651,000	16.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		335.00000	323,000	16.57	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		623.00000	627,000	16.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		362.00000	349,000	16.76	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		671.00000	676,000	16.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		310.00000	298,000	16.39	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		509.00000	495,000	17.67	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		520.00000	523,000	17.67	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,340.00000	1,320,000	21.08	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		251.00000	248,000	21.08	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.12210	8.09920		18.14	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		671.00000	672,000	17.55	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		522.00000	500,000	17.55	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		651.00000	652,000	17.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		552.00000	530,000	17.73	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		690.00000	692,000	17.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		491.00000	470,000	17.38	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,356.00000	1,328,000	20.83	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		355.00000	350,000	20.83	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		615.00000	616,000	18.07	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		616.00000	594,000	18.07	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.30870	8.16250		18.81	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		577.00000	634,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,392.00000	1,303,000	20.13	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		566.00000	622,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,431.00000	1,341,000	20.23	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		589.00000	647,000	20.03	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,354.00000	1,266,000	20.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.97400	8.92730		19.82	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,342.00000	1,368,000	19.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		915.00000	894,000	19.17	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,322.00000	1,347,000	19.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		945.00000	923,000	19.24	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,360.00000	1,384,000	19.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		883.00000	860,000	19.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		612.00000	588,000	17.71	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,539.00000	1,562,000	17.71	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.04810	10.00140		21.04	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		1,923.00000	1,952,000	20.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,122.00000	1,104,000	20.01	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,902.00000	1,931,000	20.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,151.00000	1,133,000	20.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,944.00000	1,974,000	19.95	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,093.00000	1,076,000	19.95	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.75100	7.70510		15.88	116,265.00	15	394.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			22,807.00000	25,528,000	15.78	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			7,297.00000	5,428,000	15.78	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			19,648.00000	22,067,000	15.81	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			9,138.00000	6,967,000	15.81	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			26,239.00000	29,252,000	15.76	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			5,729.00000	4,152,000	15.76	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			52,531.00000	47,995,000	19.43	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			3,041.00000	3,095,000	19.43	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.83480	7.80690		16.70	689,462.40	88	611.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			15,074.00000	14,931,000	18.97	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			69,384.00000	66,451,000	18.97	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			14,202.00000	14,032,000	19.21	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			73,512.00000	70,552,000	19.21	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			16,011.00000	15,900,000	18.73	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			65,321.00000	62,420,000	18.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.23130	12.21020		14.10	4,427,730.60	362	10,872.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		776.00000	795,000	15.69	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		16.00000	14,000	15.69	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		728.00000	746,000	15.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		18.00000	15,000	15.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		824.00000	843,000	16.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		14.00000	12,000	16.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		680.00000	698,000	14.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		20.00000	17,000	14.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		386.00000	395,000	14.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		76.00000	64,000	14.08	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,216.00000	1,236,000	19.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		6.00000	5,000	19.11	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		463.00000	474,000	14.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		53.00000	43,000	14.08	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		161.00000	158,000	14.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		251.00000	227,000	14.31	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		873.00000	892,000	16.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		13.00000	11,000	16.51	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,314.00000	1,334,000	19.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		4.00000	3,000	19.43	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		545.00000	559,000	14.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		35.00000	28,000	14.07	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,118.00000	1,137,000	18.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		8.00000	6,000	18.54	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		317.00000	323,000	14.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		107.00000	92,000	14.09	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		351.00000	359,000	14.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		91.00000	78,000	14.09	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		89.00000	85,000	15.34	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		429.00000	404,000	15.34	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		683.00000	658,000	16.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		43.00000	39,000	16.58	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,349.00000	1,328,000	20.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		9.00000	9,000	20.32	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.35350	12.36110		14.65	0.00	0	2,959.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		695.00000	684,000	13.87	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		184.00000	181,000	13.87	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		663.00000	652,000	13.95	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		202.00000	199,000	13.95	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		728.00000	717,000	13.79	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		167.00000	164,000	13.79	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.50060	12.51220		15.53	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		321.00000	310,000	17.45	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,259.00000	1,259,000	17.45	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		311.00000	301,000	17.55	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,299.00000	1,300,000	17.55	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		331.00000	320,000	17.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,219.00000	1,219,000	17.34	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,287.00000	1,275,000	14.03	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		125.00000	124,000	14.03	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			0.09730	0.09700		18.34	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		716.00000	741,000	18.20	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		16.00000	11,000	18.20	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		90.00000	90,000	18.34	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		390.00000	360,000	18.34	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,701.00000	1,730,000	25.37	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		1.00000	0,000	25.37	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09840	0.09840		17.87	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		149.00000	139,000	20.15	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,109.00000	1,099,000	20.15	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		56.00000	50,000	22.71	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,016.00000	2,010,000	22.71	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		426.00000	414,000	17.67	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		386.00000	374,000	17.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.25020	10.20460		12.77	10,670,458.20	1,041	23,597.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		203.00000	231,000	12.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		98.00000	81,000	12.98	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		174.00000	199,000	12.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		119.00000	99,000	12.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		235.00000	265,000	13.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		80.00000	65,000	13.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,156.00000	1,201,000	18.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		1.00000	1,000	18.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		127.00000	142,000	12.77	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		172.00000	142,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		428.00000	469,000	13.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		23.00000	19,000	13.41	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,205.00000	1,251,000	18.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		0.00000	1,000	18.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		345.00000	383,000	13.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		40.00000	33,000	13.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		40.00000	46,000	14.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		435.00000	396,000	14.63	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		25.00000	28,000	15.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		570.00000	528,000	15.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		108.00000	122,000	13.03	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		203.00000	172,000	13.03	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		9.00000	10,000	17.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		904.00000	860,000	17.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		2.00000	3,000	19.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,297.00000	1,253,000	19.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		15.00000	18,000	16.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		710.00000	668,000	16.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		1.00000	1,000	20.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,546.00000	1,501,000	20.52	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		13.00000	16,000	16.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		758.00000	716,000	16.71	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		662.00000	707,000	14.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		7.00000	7,000	14.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		5.00000	6,000	18.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,100.00000	1,056,000	18.95	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		21.00000	24,000	15.75	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		616.00000	574,000	15.75	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		806.00000	764,000	17.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		11.00000	14,000	17.03	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,397.00000	1,352,000	19.99	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		2.00000	2,000	19.99	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		269.00000	302,000	13.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		64.00000	52,000	13.12	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		306.00000	342,000	13.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		51.00000	42,000	13.19	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.36580	10.34440		13.92	0.00	0	25,945.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		310.00000	314,000	14.06	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		366.00000	348,000	14.06	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		291.00000	294,000	14.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		397.00000	378,000	14.19	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		330.00000	335,000	13.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		336.00000	319,000	13.92	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.50580	10.48820		14.75	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		403.00000	410,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		640.00000	630,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		383.00000	390,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		670.00000	660,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		392.00000	399,000	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		579.00000	569,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,129.00000	1,163,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		91.00000	107,000	15.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.88010	10.81450		14.85	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		652.00000	669,000	15.76	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,331.00000	1,282,000	15.76	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		638.00000	656,000	15.83	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,367.00000	1,319,000	15.83	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		665.00000	683,000	15.68	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,294.00000	1,246,000	15.68	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			424.18100	424.98200			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			430.49800	431.31800			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			386.16800	386.76200			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			391.91900	392.52800			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.78720	7.74050		16.29	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		101.00000	106,000	18.01	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		461.00000	419,000	18.01	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		91.00000	96,000	18.30	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		501.00000	459,000	18.30	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		111.00000	118,000	17.72	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		421.00000	381,000	17.72	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.76240	7.71620		16.03	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		102.00000	109,000	17.02	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	29/03/2012	Any day expiry	7.90	Put		286.00000	247,000	17.02	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		89.00000	95,000	17.36	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		323.00000	283,000	17.36	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		116.00000	125,000	16.69	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		250.00000	213,000	16.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.24890	8.26960		12.45	1,064,108.10	129	18,381.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,020.00000	999,000	18.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		0.00000	0,000	18.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		970.00000	950,000	17.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		0.00000	1,000	17.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,070.00000	1,049,000	18.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	0,000	18.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		871.00000	850,000	17.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		1.00000	1,000	17.09	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,320.00000	1,299,000	19.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	19.82	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		526.00000	505,000	14.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		6.00000	6,000	14.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		821.00000	800,000	16.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		1.00000	1,000	16.79	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,270.00000	1,249,000	19.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	19.52	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,070.00000	2,049,000	24.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	24.06	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		384.00000	364,000	13.02	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		14.00000	15,000	13.02	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.24870	8.28840		13.04	1,237,305.00	150	8,758.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		680.00000	646,000	12.98	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		42.00000	47,000	12.98	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		638.00000	604,000	12.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		50.00000	55,000	12.96	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		724.00000	688,000	13.01	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		36.00000	39,000	13.01	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.27450	8.31650		13.46	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		378.00000	354,000	13.45	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		298.00000	316,000	13.45	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		354.00000	332,000	13.54	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		324.00000	344,000	13.54	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		403.00000	379,000	13.40	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		273.00000	291,000	13.40	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.31650	9.33180		16.37	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,336.00000	2,321,000	15.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		304.00000	305,000	15.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,294.00000	2,279,000	15.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		312.00000	313,000	15.60	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,378.00000	2,363,000	15.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		296.00000	297,000	15.82	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.77310	7.75130		11.29	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		234.00000	247,000	11.73	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		33.00000	24,000	11.73	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		196.00000	207,000	11.62	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		45.00000	34,000	11.62	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		275.00000	290,000	11.85	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		24.00000	17,000	11.85	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.84050	7.83700		11.76	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		116.00000	112,000	12.94	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		429.00000	422,000	12.94	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		105.00000	101,000	13.13	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		468.00000	461,000	13.13	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		128.00000	123,000	12.74	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		391.00000	383,000	12.74	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.06760	0.06350			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.16590	0.18170			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.01060	0.02070			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.05670	0.08610			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.05600	0.05380			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.06390	0.06110			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.08930	0.08060			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.48710	8.45340		14.47	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		85.00000	89,000	14.95	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.60	Put		232.00000	202,000	14.95	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		71.00000	74,000	15.20	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		268.00000	237,000	15.20	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		101.00000	107,000	14.71	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		198.00000	170,000	14.71	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.59070	8.57730		15.71	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		155.00000	153,000	17.49	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		678.00000	662,000	17.49	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		145.00000	144,000	17.67	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		718.00000	703,000	17.67	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		165.00000	164,000	17.31	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		638.00000	623,000	17.31	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				387.13300	387.67500			0.00	0	215.00
GOVI On	03/05/2012	GOVI		382.00	Call		56,750.00000	51,330,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Call		56,650.00000	51,230,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Put		0.00000	0,000		0.00	0	0.00

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		56,850.00000	51,430,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			392.89800	393.45400			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		34,540.00000	28,980,000		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		34,440.00000	28,880,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		34,640.00000	29,080,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			170.38900	169.97200			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			172.92700	172.50600			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			461.14700	461.05000			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			469.64800	469.57000			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	5.63000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.66000	5.65000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.69000	5.68000			0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.71000	5.71000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.76000	5.74000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.88000	5.86000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.03000	6.00000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.20000	6.16000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.37000	6.34000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.56000	6.53000			0.00	0	1,500.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.46230	6.46470		11.09	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		204.00000	200,000	11.73	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		23.00000	21,000	11.73	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		196.00000	192,000	11.69	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		25.00000	23,000	11.69	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		212.00000	208,000	11.77	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		21.00000	19,000	11.77	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.49980	6.51740		12.13	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		314.00000	297,000	12.40	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		97.00000	97,000	12.40	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		280.00000	264,000	12.33	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		113.00000	114,000	12.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On 18/06/2012	Foreign Exchange Future	6.25	Call		349.00000	332,000	12.47	0.00	0	0.00
NZ\$ / R	On 18/06/2012	Foreign Exchange Future	6.25	Put		82.00000	82,000	12.47	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			6.67500	6.64900		3.14	24,432,880.00	200	10,935.00
R157	On 03/05/2012	Bond Future	8.25	Call		5,189.00000	5,102,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.25	Put		1.00000	1,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.30	Call		5,346.00000	5,259,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.30	Put		1.00000	1,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.20	Call		5,032.00000	4,945,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	8.20	Put		2.00000	2,000	3.41	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.25	Put		1,541.00000	1,606,000	3.05	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.25	Call		202.00000	181,000	3.05	0.00	0	1,500.00
R157	On 03/05/2012	Bond Future	6.50	Call		455.00000	418,000	3.09	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.50	Put		953.00000	1,002,000	3.09	0.00	0	1,500.00
R157	On 03/05/2012	Bond Future	6.75	Call		865.00000	811,000	3.14	0.00	0	0.00
R157	On 03/05/2012	Bond Future	6.75	Put		529.00000	562,000	3.14	0.00	0	1,500.00
R157	On 02/08/2012	Bond Future			6.73300	6.70400		3.60	0.00	0	0.00
R157	On 02/08/2012	Bond Future	8.00	Call		4,071.00000	3,989,000	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		159.00000	167,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,203.00000	4,121,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		144.00000	151,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,940.00000	3,859,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		176.00000	184,000	3.83	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.78200	6.74900		3.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,801.00000	1,744,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,092.00000	1,129,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,887.00000	1,828,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,037.00000	1,072,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,717.00000	1,661,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,149.00000	1,186,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.81400	6.77700		3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,460.00000	1,411,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,529.00000	1,575,000	3.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,528.00000	1,478,000	3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,469.00000	1,514,000	3.15	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,396.00000	1,348,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,594.00000	1,641,000	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			8.28000	8.26600		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		7,223.00000	7,100,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		530.00000	540,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,598.00000	7,473,000	12.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		469.00000	477,000	12.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,853.00000	6,731,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		598.00000	609,000	12.28	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,703.00000	4,782,000	11.44	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,149.00000	1,095,000	11.44	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,878.00000	2,931,000	11.62	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,248.00000	2,168,000	11.62	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,822.00000	3,721,000	11.88	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,627.00000	1,659,000	11.88	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,128.00000	6,009,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		758.00000	772,000	12.19	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.35000	8.33500		15.29	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,987.00000	6,884,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,203.00000	3,240,000	15.50	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,270.00000	7,165,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,042.00000	3,077,000	15.54	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,709.00000	6,607,000	15.46	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,371.00000	3,409,000	15.46	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,255.00000	5,311,000	15.15	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,458.00000	4,374,000	15.15	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		6,489.00000	6,389,000	15.42	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,511.00000	3,550,000	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		8,814.00000	8,897,000	14.82	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		2,265.00000	2,209,000	14.82	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,121.00000	8,200,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,575.00000	2,514,000	14.88	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		7,043.00000	6,939,000	15.51	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,170.00000	3,206,000	15.51	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.41600	8.40000		14.82	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,684.00000	7,584,000	15.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,537.00000	4,584,000	15.01	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,946.00000	7,844,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,359.00000	4,404,000	15.05	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,425.00000	7,326,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,720.00000	4,768,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.47900	8.46300		14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		7,078.00000	6,992,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,746.00000	6,804,000	14.97	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		7,312.00000	7,224,000	15.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,533.00000	6,589,000	15.01	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,855.00000	6,769,000	14.95	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		6,972.00000	7,030,000	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			215.44943	215.46495			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		465.00000	449,000		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		415.00000	399,000		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		515.00000	499,000		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			253.44477	252.06356			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		1,064.00000	2,445,000		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		1,014.00000	2,395,000		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		1,114.00000	2,495,000		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			6.10200	6.09700		2.34	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,009.00000	3,996,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1.00000	0,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,127.00000	4,114,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,890.00000	3,878,000	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			6.11000	6.10400		2.79	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,159.00000	3,146,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		66.00000	66,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,260.00000	3,247,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		58.00000	59,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,059.00000	3,045,000	2.98	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		74.00000	74,000	2.98	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.08700	6.07900		2.54	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,417.00000	1,404,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		566.00000	569,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,484.00000	1,472,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		533.00000	537,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,351.00000	1,339,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		601.00000	605,000	2.57	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.01000	6.00100		2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,189.00000	1,178,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		745.00000	751,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,242.00000	1,231,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		710.00000	715,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,137.00000	1,127,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		782.00000	788,000	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			187.47302	187.47302			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		2,527.00000	2,527,000		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		2,577.00000	2,577,000		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		2,477.00000	2,477,000		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			7.25100	7.22100		5.52	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,614.00000	6,480,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		7.00000	8,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,820.00000	6,686,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		6.00000	7,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,408.00000	6,274,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		9.00000	10,000	5.98	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,607.00000	1,689,000	5.44	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		607.00000	554,000	5.44	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,204.00000	1,272,000	5.49	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		884.00000	817,000	5.49	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,644.00000	1,550,000	5.62	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		620.00000	661,000	5.62	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,811.00000	2,695,000	5.77	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		246.00000	265,000	5.77	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.32100	7.28900		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		5,478.00000	5,358,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		421.00000	438,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,648.00000	5,527,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		389.00000	405,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,309.00000	5,191,000	7.20	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		454.00000	474,000	7.20	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.38800	7.35300		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,237.00000	3,144,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,620.00000	1,671,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,365.00000	3,270,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,546.00000	1,595,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,111.00000	3,020,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,696.00000	1,749,000	6.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.45000	7.41200		6.18	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,128.00000	1,082,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,766.00000	4,868,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,188.00000	1,141,000	5.99	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,622.00000	4,723,000	5.99	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,073.00000	1,028,000	5.98	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,914.00000	5,018,000	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			7.54800	7.52300		6.74	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,206.00000	6,078,000	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		43.00000	45,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,439.00000	6,311,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		34.00000	37,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,973.00000	5,845,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		52.00000	54,000	7.29	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,098.00000	3,198,000	6.55	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		322.00000	292,000	6.55	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,960.00000	1,868,000	6.88	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		784.00000	822,000	6.88	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.62300	7.59700		8.69	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,271.00000	5,164,000	9.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		842.00000	866,000	9.07	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,457.00000	5,349,000	9.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		790.00000	813,000	9.09	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,086.00000	4,981,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		896.00000	922,000	9.04	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.69200	7.66400		8.29	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,784.00000	3,697,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,166.00000	2,215,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,930.00000	3,841,000	8.41	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,073.00000	2,121,000	8.41	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,642.00000	3,557,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,262.00000	2,313,000	8.37	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.75700	7.72700		8.16	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,974.00000	3,888,000	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		2,707.00000	2,761,000	8.27	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,109.00000	4,022,000	8.29	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,612.00000	2,665,000	8.29	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,840.00000	3,757,000	8.25	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,804.00000	2,861,000	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			6.00000	6.00600		1.47	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,366.00000	2,376,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,444.00000	2,454,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,288.00000	2,298,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.99700	6.00300		1.68	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,744.00000	1,751,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		46.00000	44,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,806.00000	1,813,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		40.00000	39,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,682.00000	1,689,000	1.79	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		51.00000	50,000	1.79	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.92500	5.93300		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		532.00000	536,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		455.00000	450,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		564.00000	568,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		430.00000	424,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		501.00000	505,000	1.42	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		481.00000	476,000	1.42	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.72300	5.73100		1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		587.00000	591,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		346.00000	343,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		614.00000	618,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		328.00000	325,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		561.00000	564,000	1.14	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		365.00000	360,000	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			7.79400	7.76400		7.99	0.00	0	24,915.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,464.00000	5,305,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		129.00000	137,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,705.00000	5,545,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		109.00000	117,000	8.64	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,222.00000	5,065,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		148.00000	159,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,471.00000	2,579,000	7.86	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		691.00000	631,000	7.86	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,757.00000	1,844,000	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		1,115.00000	1,034,000	7.95	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,185.00000	2,068,000	8.15	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		873.00000	924,000	8.15	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,380.00000	3,240,000	8.34	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		433.00000	461,000	8.34	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.87200	7.84100		10.27	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,759.00000	5,623,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		966.00000	998,000	10.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,957.00000	5,819,000	10.75	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		909.00000	939,000	10.75	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,563.00000	5,429,000	10.69	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,025.00000	1,060,000	10.69	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.94100	7.90800		9.87	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,228.00000	4,117,000	9.99	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,441.00000	2,504,000	9.99	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,384.00000	4,272,000	10.02	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,339.00000	2,401,000	10.02	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,074.00000	3,965,000	9.97	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,545.00000	2,611,000	9.97	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.00900	7.97400		9.75	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,464.00000	4,356,000	9.88	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,064.00000	3,135,000	9.88	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,610.00000	4,500,000	9.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,959.00000	3,028,000	9.91	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,319.00000	4,213,000	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		3,171.00000	3,244,000	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			7.88200	7.84700		9.20	0.00	0	9,194.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,730.00000	6,526,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		83.00000	90,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,991.00000	6,786,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		70.00000	76,000	9.96	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,468.00000	6,265,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		97.00000	105,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,809.00000	2,951,000	8.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		683.00000	614,000	8.95	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,010.00000	2,125,000	9.05	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,117.00000	1,021,000	9.05	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,219.00000	2,078,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,003.00000	1,073,000	9.24	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,478.00000	3,306,000	9.47	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		502.00000	541,000	9.47	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.95400	7.91700		11.47	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,927.00000	5,757,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,176.00000	1,224,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,135.00000	5,963,000	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		1,109.00000	1,154,000	11.99	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,722.00000	5,554,000	11.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,247.00000	1,297,000	11.93	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.02100	7.98200		11.45	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,390.00000	4,253,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,865.00000	2,952,000	11.60	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,555.00000	4,415,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,748.00000	2,832,000	11.63	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,228.00000	4,093,000	11.57	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,985.00000	3,074,000	11.57	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.08500	8.04500		10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,965.00000	3,846,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,217.00000	4,322,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		4,109.00000	3,987,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,081.00000	4,183,000	11.01	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,828.00000	3,711,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,362.00000	4,469,000	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			8.78400	8.73800		16.69	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,435.00000	3,186,000	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		1,392.00000	1,508,000	17.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,686.00000	3,427,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,263.00000	1,369,000	17.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,193.00000	2,952,000	16.94	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,533.00000	1,657,000	16.94	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.84800	8.80100		21.13	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,222.00000	5,972,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,815.00000	2,934,000	21.41	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,452.00000	6,197,000	21.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,681.00000	2,795,000	21.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,995.00000	5,749,000	21.35	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,955.00000	3,078,000	21.35	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.90900	8.86100		21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,888.00000	5,668,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,819.00000	4,971,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,091.00000	5,867,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,643.00000	4,791,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,693.00000	5,477,000	21.48	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,005.00000	5,162,000	21.48	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.97000	8.92000		20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,559.00000	6,338,000	20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		5,948.00000	6,110,000	20.98	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,755.00000	6,531,000	21.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,765.00000	5,925,000	21.03	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,370.00000	6,154,000	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		6,140.00000	6,307,000	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			139.70186	139.24212			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		242.00000	702,000		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		192.00000	652,000		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		292.00000	752,000		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			118.39395	118.39880			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		199.00000	194,000		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		149.00000	144,000		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		249.00000	244,000		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			115.95416	115.95505			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		655.00000	654,000		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		605.00000	604,000		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		705.00000	704,000		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			8.70500	8.68600		14.93	0.00	0	995.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,143.00000	5,010,000	15.48	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		746.00000	767,000	15.48	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,438.00000	5,303,000	15.53	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		668.00000	687,000	15.53	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,852.00000	4,722,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		831.00000	855,000	15.42	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.77300	8.75200		18.85	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,593.00000	6,470,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,744.00000	2,789,000	19.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,833.00000	6,708,000	19.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,613.00000	2,656,000	19.40	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,355.00000	6,234,000	19.30	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,881.00000	2,928,000	19.30	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.83800	8.81700		19.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,112.00000	6,006,000	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		4,685.00000	4,745,000	19.14	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,322.00000	6,215,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,512.00000	4,570,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,909.00000	5,806,000	19.11	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,868.00000	4,931,000	19.11	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.90600	8.88400		18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,725.00000	6,621,000	18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,829.00000	5,896,000	18.61	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,927.00000	6,822,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,649.00000	5,715,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,530.00000	6,428,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,019.00000	6,088,000	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			1.22990	1.22170		16.19	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		336.00000	385,000	15.24	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		119.00000	86,000	15.24	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		116.00000	132,000	16.19	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		399.00000	333,000	16.19	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		736.00000	811,000	15.46	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		19.00000	12,000	15.46	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 <sub>n</sub> 18/06/2012 Foreign Exchange Future			1.24150	1.23580		16.79	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.15	Call		993.00000	1,031,000	15.73	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.15	Put		135.00000	116,000	15.73	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.20	Call		654.00000	680,000	15.96	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.20	Put		296.00000	265,000	15.96	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.10	Call		1,423.00000	1,470,000	16.82	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.10	Put		65.00000	55,000	16.82	0.00	0	0.00

---

**Total for Derivatives :** **176,629,100.90**      **19,222**      **1,152,302.00**

---

**i-Bonds**

1BG4A <sub>1</sub> On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A <sub>2</sub> 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	0.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			368,200,000,000.00	3,682,000	15,395,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	38,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			24,000,000,000.00	240,000	120,000.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			38,000,000,000.00	380,000	190,000.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			16,000,000,000.00	160,000	80,000.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			116,800,000,000.00	1,168,000	298,000.00
ABL11E	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	15,300,000.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			47,900,000,000.00	479,000	5,122,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	35,000,000.00
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	0.00
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			38,000,000,000.00	380,000	190,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			88,000,000,000.00	880,000	440,000.00
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	1,439,000.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

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			86,200,000,000.00	862,000	6,702,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			101,900,000,000.00	1,019,000	6,739,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			48,700,000,000.00	487,000	124,000.00
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			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	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		250,000,000,000.00		2,500,000	5,000,000.00
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
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL150On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL151On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL152On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL153On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL154On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL155On	20/03/2015	Spot Bond			100.00000	100.00000		4,900,000,000,000.00	49,000,000	49,000,000	49,000,000.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000		4,500,000,000,000.00	45,000,000	45,000,000	45,000,000.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000		1,500,000,000,000.00	15,000,000	15,000,000	15,000,000.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000		0.00	0	0	0.00
ACL159On	20/03/2015	Spot Bond			100.00000	100.00000		0.00	0	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000		0.00	0	0	0.00
ADB025On	14/12/2012	Spot Bond			100.00000	100.00000		0.00	0	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER010	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C1	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,500,000.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		21,200,000,000.00		212,000	14,050,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	3,482,000.00
BAW2	On	02/10/2015			100.00000	100.00000		52,500,000,000.00		525,000	134,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
BCP56	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000		4,000,000,000,000.00		40,000,000	20,000,000.00
BD310E	On	03/07/2013			100.00000	100.00000		476,335,000,000.00		4,763,350	2,381,675.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		143,500,000,000.00		1,435,000	3,337,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			49,500,000,000.00	495,000	4,117,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			53,300,000,000.00	533,000	136,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			151,000,000,000.00	1,510,000	11,975,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			13,200,000,000,000.00	132,000,000	36,973,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN147	On	19/04/2013			13.64000	13.64000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198On	13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199On	13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000		137,200,000,000.00		1,372,000	3,297,000.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000		520,000,000,000.00		5,200,000	2,600,000.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	2,406,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		1,800,000,000,000.00		18,000,000	20,336,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000		27,104,500,000,000.00		271,045,000	81,384,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000		46,050,700,000,000.00		460,507,000	138,620,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000		3,212,200,000,000.00		32,122,000	16,444,890.00
EDC01	On	04/04/2016	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
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000				0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ149	On	13/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ156	On	07/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ162	On	23/02/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ164	On	13/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ167	On	16/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ168	On	30/04/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ169	On	08/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ170	On	14/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ171	On	16/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQ172	On	17/05/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
EQS01	On	18/11/2014	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
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		9,200,000,000,000.00		92,000,000	46,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		8,662,514,000,000.00		936,488,000	273,926,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		4,820,000,000,000.00		482,000,000	165,963,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		236,936,550,000.00		30,183,000	33,394,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			2,647,710,000,000.00	353,028,000	178,514,000.00
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
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			74,500,000,000.00	745,000	4,675,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	1,018,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	2,056,000.00
FRBC2	On	21/12/2018	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
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
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	0.00
FRBI28	On	31/03/2028			100.00000	100.00000		2,160,000,000,000.00	21,600,000	3,600,000.00	
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC96	On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC97	On	20/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC98	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			28,700,000,000.00	287,000	1,668,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			207,000,000,000.00	2,070,000	1,028,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRB85 On 25/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 15/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD17 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On 10/01/2018 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
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
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			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
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		6,295,800,000,000.00		62,958,000	32,424,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		3,783,000,000,000.00		37,830,000	18,915,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			91,000,000,000.00	910,000	3,214,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000		20,000,000,000,000.00		200,000,000	200,000,000.00
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		113,100,000,000,000.00		1,131,000,000	756,000,000.00
IND222	On	29/05/2012			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
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING139	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING140	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000		76,900,000,000.00		769,000	196,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000		117,200,000,000.00		1,172,000	3,726,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		940,000,000,000.00		9,400,000	5,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	12/03/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF017	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF018	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF021	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF024	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF025	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF026	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF027	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP011	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP012	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP013	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP161	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP171	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP181	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP191	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP201	On	17/02/2014			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
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		16,760,000,000,000.00		167,600,000	30,800,000.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		76,500,000,000.00		765,000	16,180,000.00
MTN02	On	13/07/2014			100.00000	100.00000		457,000,000,000.00		4,570,000	3,400,000.00
MTN03	On	13/07/2015			100.00000	100.00000		5,700,000,000,000.00		57,000,000	0.00
MTN04	On	13/07/2017			100.00000	100.00000		108,600,000,000.00		1,086,000	3,755,000.00
MTN05	On	28/10/2013			100.00000	100.00000		0.00		0	4,000,000.00
MTNC0	On	05/03/2012			100.00000	100.00000		0.00		0	0.00
N4A111	On	14/08/2020			100.00000	100.00000		0.00		0	0.00
N4A202	On	14/08/2020			100.00000	100.00000		0.00		0	0.00
N4A205	On	14/08/2020			100.00000	100.00000		0.00		0	0.00
N4A208	On	14/08/2020			100.00000	100.00000		0.00		0	0.00
N4A211	On	14/08/2020			100.00000	100.00000		0.00		0	0.00
N4A302	On	14/08/2020			100.00000	100.00000		0.00		0	0.00
N4A305	On	14/08/2020			100.00000	100.00000		0.00		0	0.00
N4A308	On	14/08/2020			100.00000	100.00000		0.00		0	0.00
N4A311	On	14/08/2020			100.00000	100.00000		0.00		0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
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
NBK12E	On	20/02/2015			100.00000	100.00000		300,000,000,000.00		3,000,000	1,327,000,000.00
NBK13E	On	21/02/2017			100.00000	100.00000		40,200,000,000,000.00		402,000,000	402,000,000.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		99,500,000,000.00		995,000	17,033,000.00
NBK2B	On	15/09/2015			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
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			48,300,000,000.00	483,000	6,114,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	6,000,000.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			172,600,000,000.00	1,726,000	11,811,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			44,000,000,000.00	440,000	220,000.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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	1,566,000.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET41	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		6,000,000,000,000.00		60,000,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		27,120,000,000,000.00		271,200,000	125,700,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,380,000,000,000.00		13,800,000	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		29,600,000,000.00		296,000	3,941,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			15,600,000,000,000.00	156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			880,000,000,000.00	8,800,000	4,400,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
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			32,627,000,000,000.00	326,270,000	57,876,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000		115,500,000,000,000.00	1,155,000,000	400,000,000.00	
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A9f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1C:On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A:On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	16,600,000.00
R009P	On 15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On 31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On 15/09/2015	Spot Bond			6.60500	6.58000		245,287,424,056,260.00		37,136,627,412	18,262,117,472.00
R158P	On 15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On 01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On 21/12/2026	Spot Bond			8.21500	8.20000		209,768,802,755,870.00		25,534,851,218	9,750,915,500.00
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			219.27317	219.25541		93,410,370,420,000.00		426,000,000	848,537,314.00
R197	On 07/12/2023	Spot Bond			2.12000	2.18000		3,169,400,000,000.00		1,495,000,000	633,078,613.00
R201	On 21/12/2014	Spot Bond			6.06500	6.06000		63,820,574,953,030.00		10,522,765,862	2,584,923,931.00
R202	On 07/12/2033	Spot Bond			2.37000	2.37000		3,493,714,217,400.00		1,474,141,020	1,693,884,200.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			7.18000	7.15000			85,117,293,747,840.00	11,854,776,288	5,807,366,044.00
R204	On	21/12/2018	Spot Bond			7.47500	7.45000			126,971,093,986,750.00	16,986,099,530	4,892,663,919.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			5.95500	5.96000			74,247,648,645,000.00	12,468,119,000	2,763,260,000.00
R207	On	15/01/2020	Spot Bond			7.72000	7.69000			175,871,098,688,000.00	22,781,230,400	8,874,665,900.00
R208	On	31/03/2021	Spot Bond			7.81500	7.78000			150,171,906,027,870.00	19,215,854,898	6,896,054,331.00
R209	On	31/03/2036	Spot Bond			8.72500	8.68000			183,318,680,325,000.00	21,010,737,000	13,593,392,000.00
R210	On	31/03/2028	Spot Bond			2.35000	2.37500			4,053,374,822,500.00	1,724,840,350	486,578,950.00
R211	On	31/01/2017	Spot Bond			0.86000	0.86000			288,028,964,000.00	334,917,400	713,984,000.00
R212	On	31/01/2022	Spot Bond			2.09000	2.09000			5,644,510,652,000.00	2,700,722,800	784,370,900.00
R213	On	28/02/2031	Spot Bond			8.64500	8.62500			31,487,476,020,000.00	3,642,276,000	1,565,700,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			50,428,950,000,000.00	7,758,300,000	3,173,135,000.00
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



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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	754,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		5,360,000,000,000.00		53,600,000	29,418,000.00
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	4,719,000.00
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		73,700,000,000.00		737,000	2,173,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	8,708,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000		5,635,000,000.00		980,000	490,000.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	762,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			52,900,000,000.00	529,000	2,624,000.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			108,000,000,000.00	1,080,000	540,000.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			3,400,000,000,000.00	34,000,000	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,876,400,000,000.00	18,764,000	8,941,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			62,800,000,000.00	628,000	160,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			2,179,600,000,000.00	21,796,000	10,449,000.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	2,325,000.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN860On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867On 19/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869On 19/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870On 20/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872On 13/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN873On 14/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN874On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN875On 16/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN876On 20/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN878On 21/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN879On 22/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN880On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN881On 23/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN882On 27/02/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN884On 16/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
SYN892	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
SYN895	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
SYN897	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN898	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
SYN899	On	21/05/2012			100.00000	100.00000		69,700,000,000,000.00	697,000,000	313,000,000.00	
SYN900	On	22/05/2012			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
SYN901	On	23/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	500,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	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
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE9D	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	34,400,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			66,700,000,000.00	667,000	3,157,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			203,583,864,400,000.00	2,035,838,644	1,017,382,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			72,611,590,900,000.00	726,115,909	757,062,729.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			32,800,000,000,000.00	328,000,000	73,748,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			51,200,000,000,000.00	512,000,000	137,816,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,307,300,000,000.00	33,073,000	15,784,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/05/2012			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000		9,429,678,500,000.00		94,296,785	500,100,000.00
WS05	On	01/08/2018			100.00000	100.00000		39,000,000,000,000.00		390,000,000	125,000,000.00
WSP1	On	28/05/2015			100.00000	100.00000		2,800,000,000,000.00		28,000,000	14,000,000.00
WSP2	On	28/05/2017			100.00000	100.00000		6,600,000,000,000.00		66,000,000	33,000,000.00
WSP3	On	28/05/2019			100.00000	100.00000		0.00		0	5,000,000.00
WSP4	On	28/05/2020			100.00000	100.00000		0.00		0	0.00
WSP5	On	28/05/2021			100.00000	100.00000		10,834,467,700,000.00		108,344,677	610,679,312.00
Z006	On	31/08/2013			100.00000	100.00000		0.00		0	0.00
Z009	On	30/11/2013			100.00000	100.00000		0.00		0	0.00
Z014	On	30/06/2015			100.00000	100.00000		0.00		0	0.00
Z018	On	31/03/2014			100.00000	100.00000		0.00		0	0.00
Z019	On	30/06/2014			100.00000	100.00000		0.00		0	0.00



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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027	On	20/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028	On	19/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds :</b>							<b>2,588,042,980,331,520.00</b>	<b>209,521,136,543</b>	<b>94,225,645,680.00</b>
<b>Grand Total:</b>							<b>2,588,043,156,960,620.00</b>	<b>19,521,155,765</b>	<b>94,226,797,982.00</b>