

Daily MTM Report

Daily summary for: 23/02/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/03/2012 Foreign Exchange Future			7.72610	7.76590		15.57	85,489,296.50	11,065	189,300.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		732.00000	693,000	17.59	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		2.00000	3,000	17.59	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		683.00000	644,000	17.21	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		3.00000	4,000	17.21	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		782.00000	742,000	18.00	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		2.00000	2,000	18.00	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		768.00000	728,000	17.87	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		2.00000	2,000	17.87	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		621.00000	581,000	16.72	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		5.00000	5,000	16.72	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		524.00000	485,000	15.95	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		8.00000	9,000	15.95	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		967.00000	927,000	19.77	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		1.00000	1,000	19.77	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		572.00000	533,000	16.33	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		6.00000	7,000	16.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,017.00000	977,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		1.00000	1,000	20.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		262.00000	230,000	15.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		46.00000	54,000	15.38	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		69.00000	57,000	17.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		253.00000	281,000	17.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		384.00000	348,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		18.00000	22,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		22.00000	18,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		556.00000	592,000	20.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,066.00000	1,027,000	20.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		0.00000	1,000	20.73	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		19.00000	16,000	21.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		603.00000	640,000	21.02	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		917.00000	877,000	19.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		1.00000	1,000	19.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		58.00000	48,000	17.73	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		292.00000	322,000	17.73	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		669.00000	630,000	17.10	2,205,000.00	3,500	6,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		3.00000	4,000	17.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,116.00000	1,077,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		0.00000	1,000	21.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		342.00000	306,000	15.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		26.00000	30,000	15.28	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	25,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		464.00000	499,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		97.00000	81,000	16.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		181.00000	205,000	16.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		719.00000	679,000	17.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		3.00000	3,000	17.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,166.00000	1,126,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		0.00000	0,000	21.68	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		115.00000	96,000	16.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		149.00000	170,000	16.00	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		49.00000	40,000	18.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		333.00000	364,000	18.17	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		82.00000	68,000	16.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		216.00000	242,000	16.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		35.00000	29,000	19.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		419.00000	453,000	19.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		429.00000	391,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		13.00000	15,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		476.00000	438,000	15.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		10.00000	12,000	15.57	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		867.00000	827,000	18.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		1.00000	1,000	18.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		163.00000	138,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		97.00000	112,000	15.52	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		42.00000	34,000	18.60	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		376.00000	408,000	18.60	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		301.00000	267,000	15.33	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		35.00000	41,000	15.33	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,366.00000	1,326,000	23.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		0.00000	0,000	23.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,616.00000	1,576,000	25.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	0,000	25.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		226.00000	197,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		60.00000	71,000	15.42	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		26.00000	21,000	20.03	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		510.00000	545,000	20.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,566.00000	1,526,000	25.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	25.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		818.00000	778,000	18.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		2.00000	2,000	18.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		136.00000	114,000	15.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		120.00000	138,000	15.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		17.00000	14,000	21.51	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		651.00000	688,000	21.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,316.00000	1,276,000	23.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		0.00000	0,000	23.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		193.00000	166,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		77.00000	90,000	15.47	0.00	0	166.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,216.00000	1,176,000	22.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		0.00000	0,000	22.16	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,266.00000	1,226,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		0.00000	0,000	22.64	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,416.00000	1,376,000	24.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	0,000	24.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,666.00000	1,626,000	25.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	25.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		15.00000	12,000	22.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		699.00000	736,000	22.01	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		13.00000	11,000	22.50	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		747.00000	785,000	22.50	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		5.00000	3,000	23.42	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,039.00000	1,077,000	23.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,237.00000	1,275,000	23.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		3.00000	1,000	23.76	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		10.00000	8,000	23.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		844.00000	882,000	23.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		8.00000	6,000	23.17	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		892.00000	930,000	23.17	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		990.00000	1,028,000	23.34	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		6.00000	4,000	23.34	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		941.00000	979,000	23.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		7.00000	5,000	23.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,486.00000	1,524,000	24.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		2.00000	0,000	24.19	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,735.00000	1,774,000	25.66	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	0,000	25.66	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,436.00000	1,474,000	24.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		2.00000	0,000	24.10	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.82880	7.86920		16.46	14,256,244.80	1,821	66,585.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		679.00000	643,000	15.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		60.00000	64,000	15.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		638.00000	603,000	15.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		69.00000	74,000	15.11	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		720.00000	684,000	15.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		51.00000	55,000	15.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		215.00000	198,000	17.62	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		446.00000	469,000	17.62	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		14.00000	15,000	16.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,133.00000	1,094,000	16.26	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		129.00000	118,000	19.53	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		760.00000	789,000	19.53	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		108.00000	99,000	20.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		889.00000	920,000	20.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		97.00000	88,000	20.74	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		978.00000	1,009,000	20.74	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		897.00000	858,000	15.34	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		28.00000	29,000	15.34	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		490.00000	459,000	15.26	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		121.00000	130,000	15.26	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		246.00000	227,000	17.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		377.00000	398,000	17.15	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		188.00000	173,000	18.08	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		519.00000	544,000	18.08	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		348.00000	323,000	16.12	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		229.00000	244,000	16.12	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,067.00000	1,100,000	21.22	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		86.00000	79,000	21.22	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		374.00000	347,000	15.95	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		205.00000	218,000	15.95	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,439.00000	1,474,000	23.13	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		58.00000	53,000	23.13	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.93260	7.97330		17.25	3,966,300.00	500	10,058.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		865.00000	830,000	15.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		92.00000	97,000	15.33	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		826.00000	793,000	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		103.00000	110,000	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		904.00000	869,000	15.27	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		81.00000	86,000	15.27	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		116.00000	123,000	15.45	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		789.00000	756,000	15.45	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,287.00000	1,318,000	21.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		160.00000	151,000	21.47	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		444.00000	422,000	17.06	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		371.00000	389,000	17.06	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		238.00000	225,000	19.67	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		865.00000	892,000	19.67	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,376.00000	1,407,000	21.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		149.00000	140,000	21.83	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,029.00000	1,058,000	20.41	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		202.00000	191,000	20.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		536.00000	510,000	16.32	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		263.00000	277,000	16.32	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		709.00000	734,000	18.92	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		282.00000	267,000	18.92	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Call		369.00000	350,000	17.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.10	Put		496.00000	517,000	17.80	0.00	0	2,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.03500	8.07540		17.81	0.00	0	9,800.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		676.00000	653,000	16.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		301.00000	318,000	16.54	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		651.00000	629,000	16.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		326.00000	344,000	16.73	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		703.00000	678,000	16.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		278.00000	293,000	16.36	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		468.00000	489,000	17.63	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		543.00000	524,000	17.63	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,284.00000	1,314,000	21.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		259.00000	249,000	21.09	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.13740	8.17580		18.11	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		696.00000	675,000	17.43	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		470.00000	488,000	17.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		675.00000	655,000	17.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		499.00000	518,000	17.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		717.00000	696,000	17.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		441.00000	459,000	17.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,287.00000	1,314,000	20.74	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		363.00000	351,000	20.74	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		637.00000	618,000	17.94	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		561.00000	581,000	17.94	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.31660	8.35290		18.81	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		649.00000	636,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,274.00000	1,297,000	20.12	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		637.00000	624,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,312.00000	1,335,000	20.22	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		662.00000	649,000	20.02	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,237.00000	1,260,000	20.02	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.95390	8.99020		19.80	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,370.00000	1,354,000	19.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		880.00000	900,000	19.18	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,353.00000	1,333,000	19.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		913.00000	929,000	19.25	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,387.00000	1,371,000	19.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		847.00000	867,000	19.03	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		579.00000	597,000	17.80	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,569.00000	1,551,000	17.80	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.02800	10.06430		20.93	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		1,960.00000	1,937,000	20.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,096.00000	1,109,000	20.00	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,939.00000	1,916,000	20.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,125.00000	1,138,000	20.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,982.00000	1,959,000	19.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,068.00000	1,081,000	19.94	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.72610	7.76590		15.57	38,630.50	5	399.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			26,229.00000	23,024,000	15.38	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			4,639.00000	5,414,000	15.38	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			22,634.00000	19,655,000	15.42	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			6,044.00000	7,045,000	15.42	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			30,082.00000	26,681,000	15.33	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			3,492.00000	4,071,000	15.33	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			46,421.00000	49,842,000	19.53	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			3,011.00000	2,452,000	19.53	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.82880	7.86920		16.46	0.00	0	611.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			15,524.00000	14,252,000	18.80	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			63,604.00000	66,372,000	18.80	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			14,586.00000	13,382,000	19.04	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			67,666.00000	70,502,000	19.04	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			16,535.00000	15,192,000	18.56	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			59,615.00000	62,312,000	18.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.11900	12.16000		13.46	82,191,058.00	6,782	17,310.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		726.00000	685,000	15.05	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	16,000	15.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		678.00000	637,000	14.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		18.00000	18,000	14.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		774.00000	733,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		14.00000	14,000	15.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		631.00000	591,000	14.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		21.00000	22,000	14.56	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		340.00000	305,000	13.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		80.00000	86,000	13.86	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,165.00000	1,124,000	18.62	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		5.00000	5,000	18.62	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		416.00000	379,000	14.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		56.00000	60,000	14.06	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		125.00000	106,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		265.00000	287,000	14.29	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		822.00000	781,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		12.00000	12,000	15.85	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,264.00000	1,223,000	19.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		4.00000	4,000	19.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		499.00000	460,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		39.00000	41,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,066.00000	1,025,000	17.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		6.00000	6,000	17.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		271.00000	238,000	13.66	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		111.00000	119,000	13.66	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		305.00000	270,000	13.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		95.00000	101,000	13.76	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		64.00000	52,000	15.33	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		454.00000	483,000	15.33	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		719.00000	755,000	16.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		29.00000	24,000	16.88	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,397.00000	1,436,000	20.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		7.00000	5,000	20.92	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.27130	12.31230		14.28	306,782.50	25	2,984.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		648.00000	616,000	13.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		186.00000	195,000	13.55	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		617.00000	586,000	13.64	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		205.00000	215,000	13.64	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		681.00000	647,000	13.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		169.00000	176,000	13.46	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.42450	12.46490		15.52	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		307.00000	296,000	17.82	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,292.00000	1,322,000	17.82	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		298.00000	288,000	17.93	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,333.00000	1,364,000	17.93	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		317.00000	306,000	17.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,252.00000	1,282,000	17.71	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,240.00000	1,207,000	13.86	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		125.00000	133,000	13.86	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			0.09630	0.09680		18.36	0.00	0	3,840.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		692.00000	643,000	17.48	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		12.00000	13,000	17.48	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		74.00000	58,000	18.36	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		394.00000	428,000	18.36	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,680.00000	1,630,000	24.99	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	24.99	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09770	0.09820		17.81	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		135.00000	121,000	20.13	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		1,115.00000	1,151,000	20.13	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		49.00000	43,000	22.73	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		2,029.00000	2,073,000	22.73	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		402.00000	371,000	17.54	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		382.00000	401,000	17.54	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.26360	10.27410		12.24	8,467,470.00	825	23,637.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		241.00000	231,000	12.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		67.00000	67,000	12.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		207.00000	197,000	12.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		83.00000	83,000	12.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		278.00000	267,000	12.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		54.00000	53,000	12.66	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,225.00000	1,214,000	18.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		1.00000	0,000	18.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		147.00000	138,000	12.24	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		123.00000	124,000	12.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		489.00000	478,000	13.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		15.00000	14,000	13.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,275.00000	1,264,000	18.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1.00000	0,000	18.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		400.00000	389,000	12.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		26.00000	25,000	12.97	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		44.00000	40,000	14.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		370.00000	376,000	14.04	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		26.00000	23,000	14.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		502.00000	509,000	14.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		125.00000	117,000	12.50	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		151.00000	153,000	12.50	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		9.00000	7,000	16.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		835.00000	843,000	16.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		3.00000	2,000	18.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,229.00000	1,238,000	18.68	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		16.00000	13,000	15.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		642.00000	649,000	15.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		1.00000	1,000	19.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,477.00000	1,487,000	19.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		14.00000	11,000	15.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		690.00000	697,000	15.86	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		729.00000	718,000	14.81	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		5.00000	4,000	14.81	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	3,000	17.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,031.00000	1,039,000	17.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		22.00000	19,000	15.08	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		548.00000	555,000	15.08	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		738.00000	745,000	16.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		12.00000	9,000	16.13	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,328.00000	1,337,000	19.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		2.00000	1,000	19.16	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		316.00000	306,000	12.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		42.00000	42,000	12.77	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		357.00000	346,000	12.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		33.00000	32,000	12.87	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.40570	10.41600		13.44	0.00	0	25,945.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		326.00000	317,000	13.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		310.00000	311,000	13.44	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		306.00000	297,000	13.59	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		340.00000	341,000	13.59	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		350.00000	341,000	13.39	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		284.00000	285,000	13.39	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.55100	10.56020		14.40	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		371.00000	365,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		536.00000	540,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		382.00000	376,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		597.00000	601,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		392.00000	387,000	14.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		507.00000	512,000	14.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,173.00000	1,165,000	13.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		63.00000	64,000	13.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.94610	10.94990		14.59	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		681.00000	678,000	15.43	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,224.00000	1,225,000	15.43	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		667.00000	665,000	15.51	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,260.00000	1,262,000	15.51	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		695.00000	692,000	15.35	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,188.00000	1,189,000	15.35	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			422.65400	424.17600			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			428.93500	430.48800			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			384.74200	385.93300			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			390.45900	391.67600			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.76220	7.80220		15.72	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		106.00000	93,000	17.77	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		404.00000	431,000	17.77	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		95.00000	83,000	18.06	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		443.00000	471,000	18.06	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		117.00000	103,000	17.47	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		365.00000	391,000	17.47	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.73730	7.77720		15.71	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		109.00000	94,000	16.82	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		232.00000	257,000	16.82	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Call		95.00000	81,000	17.18	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		268.00000	294,000	17.18	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		126.00000	108,000	16.45	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		199.00000	221,000	16.45	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry			7.70480	7.76000		14.83	0.00	6,500	6,500.00
ANY DAOn	29/02/2012	Any day expiry	7.75	Call		0.00000	41,000	15.49	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.75	Put		0.00000	86,000	15.49	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.80	Call		0.00000	27,000	16.15	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.80	Put		0.00000	122,000	16.15	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.70	Call		0.00000	61,000	14.83	0.00	0	0.00
ANY DAOn	29/02/2012	Any day expiry	7.70	Put		0.00000	56,000	14.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.22990	8.23310		11.98	0.00	0	16,023.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		984.00000	980,000	17.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		1.00000	0,000	17.95	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		934.00000	930,000	17.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	0,000	17.65	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,033.00000	1,030,000	18.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		0.00000	0,000	18.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		834.00000	831,000	17.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		1.00000	1,000	17.04	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,283.00000	1,280,000	19.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	19.77	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		489.00000	485,000	13.59	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	7.75	Put		6.00000	5,000	13.59	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		785.00000	781,000	16.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		2.00000	1,000	16.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,233.00000	1,230,000	19.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	19.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,033.00000	2,030,000	20.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.22	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		348.00000	343,000	12.47	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		15.00000	13,000	12.47	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.25170	8.25330		12.91	0.00	0	8,330.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		648.00000	646,000	12.84	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		45.00000	44,000	12.84	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		606.00000	604,000	12.81	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		53.00000	52,000	12.81	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		691.00000	689,000	12.87	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		38.00000	37,000	12.87	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.28090	8.28170		13.42	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		356.00000	354,000	13.34	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		311.00000	310,000	13.34	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		333.00000	331,000	13.40	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		338.00000	337,000	13.40	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		380.00000	378,000	13.27	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		285.00000	284,000	13.27	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.30650	9.29110		16.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,290.00000	2,298,000	15.40	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	14/12/2015	Foreign Exchange Future	7.30	Put		299.00000	292,000	15.40	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,248.00000	2,256,000	15.29	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		307.00000	300,000	15.29	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,332.00000	2,341,000	15.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		291.00000	285,000	15.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.73310	7.75780		11.15	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		232.00000	211,000	11.45	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		24.00000	28,000	11.45	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		192.00000	173,000	11.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		34.00000	40,000	11.37	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		274.00000	252,000	11.52	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		16.00000	19,000	11.52	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.81920	7.84380		11.45	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		110.00000	102,000	12.87	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		416.00000	433,000	12.87	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		100.00000	92,000	13.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		456.00000	473,000	13.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		122.00000	113,000	12.66	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		378.00000	394,000	12.66	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.05830	0.06680			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.17100	0.15990			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.00320	0.01060			0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CAN	On	29/02/2012			0.05630	0.04420			0.00	0	12,987.00
CF CAN	On	30/03/2012			0.05080	0.05800			0.00	0	12,500.00
CF CAN	On	30/04/2012			0.06020	0.06650			0.00	0	12,500.00
CF CAN	On	18/06/2012			0.08640	0.09260			0.00	0	5,670.00
CHF / R	On	19/03/2012			8.51930	8.51500		14.35	954,161.60	112	253.00
CHF / R	On	19/03/2012	8.60	Call		92.00000	97,000	14.88	0.00	0	0.00
CHF / R	On	19/03/2012	8.60	Put		177.00000	178,000	14.88	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Call		76.00000	80,000	15.14	0.00	0	0.00
CHF / R	On	19/03/2012	8.65	Put		211.00000	211,000	15.14	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Call		111.00000	115,000	14.62	0.00	0	0.00
CHF / R	On	19/03/2012	8.55	Put		146.00000	146,000	14.62	0.00	0	0.00
CHF / R	On	18/06/2012			8.64500	8.64010		15.86	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Call		164.00000	169,000	17.60	0.00	0	0.00
CHF / R	On	18/06/2012	9.10	Put		624.00000	624,000	17.60	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Call		153.00000	159,000	17.79	0.00	0	0.00
CHF / R	On	18/06/2012	9.15	Put		663.00000	664,000	17.79	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Call		175.00000	181,000	17.41	0.00	0	0.00
CHF / R	On	18/06/2012	9.05	Put		585.00000	586,000	17.41	0.00	0	0.00
ES18	On	20/04/2018			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	03/05/2012	GOVI			385.77800	386.95600			0.00	0	215.00
GOVI	On	03/05/2012	GOVI	382.00	Call		49,560.00000	37,780,000		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		49,460.00000	37,680,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		49,660.00000	37,880,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			391.51000	392.71400			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		27,140.00000	15,100,000		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		27,040.00000	15,000,000		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		27,240.00000	15,200,000		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			170.49500	170.74000			0.00	0	515.00
IGOV	On	02/08/2012	Index Future			173.02900	173.28000			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			461.14700	461.14700			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			469.64800	469.64800			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.62000	5.62000				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			5.64000	5.64000				0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.68000	5.67000				0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.71000	5.70000				0.00	0	0.00
JIBAR FOn	15/08/2012	Jibar Tradeable Future			5.76000	5.73000				0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.80000	5.77000				0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.97000	5.89000				0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.14000	6.06000				0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.32000	6.23000				0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.51000	6.40000				0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.70000	6.59000				0.00	0	1,500.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.42290	6.42730			10.79	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call			170.00000	164,000	11.19	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put			26.00000	25,000	11.19	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call			162.00000	156,000	11.15	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put			28.00000	27,000	11.15	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call			178.00000	172,000	11.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		24.00000	23,000	11.22		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.47590	6.47950		11.80		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		280.00000	273,000	11.92		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		101.00000	97,000	11.92		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		248.00000	242,000	11.89		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		119.00000	116,000	11.89		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		314.00000	307,000	11.95		0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Put		85.00000	81,000	11.95		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			6.73500	6.67200		3.14		243,929.74	2	10,935.00
R157 On	03/05/2012	Bond Future	8.25	Call		5,112.00000	4,903,000	3.41		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.25	Put		1.00000	2,000	3.41		0.00	0	0.00
R157 On	03/05/2012	Bond Future	8.30	Call		5,269.00000	5,060,000	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		4,955.00000	4,746,000	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		1,595.00000	1,764,000	3.05		0.00	0	0.00
R157 On	03/05/2012	Bond Future	6.25	Call		180.00000	139,000	3.05		0.00	0	1,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	6.50	Call		418.00000	341,000	3.09	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		992.00000	1,125,000	3.09	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		812.00000	694,000	3.14	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		553.00000	644,000	3.14	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.80000	6.73000		3.60	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,996.00000	3,803,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		164.00000	187,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,128.00000	3,933,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		149.00000	169,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,865.00000	3,674,000	3.83	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		181.00000	206,000	3.83	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.85200	6.77800		3.52	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,748.00000	1,627,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,121.00000	1,210,000	3.58	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,832.00000	1,708,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,065.00000	1,150,000	3.59	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,665.00000	1,547,000	3.57	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,179.00000	1,270,000	3.57	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.89300	6.81100		3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,403.00000	1,301,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,560.00000	1,668,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,470.00000	1,365,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,498.00000	1,603,000	3.13	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,341.00000	1,241,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,626.00000	1,736,000	3.12	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	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			8.35300	8.29800		11.59	8,167,423.95	67	27,989.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,936.00000	6,490,000	12.27	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		547.00000	620,000	12.27	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,308.00000	6,855,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		483.00000	549,000	12.32	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,569.00000	6,131,000	12.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		618.00000	699,000	12.22	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		4,878.00000	5,248,000	11.38	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,021.00000	871,000	11.38	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		2,993.00000	3,270,000	11.56	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,060.00000	1,817,000	11.56	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,584.00000	3,248,000	11.82	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,693.00000	1,876,000	11.82	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,851.00000	5,431,000	12.13	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		784.00000	884,000	12.13	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.42700	8.36900		15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,796.00000	6,446,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,329.00000	3,516,000	15.63	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,075.00000	6,718,000	15.67	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,163.00000	3,344,000	15.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.70	Call		6,522.00000	6,180,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,501.00000	3,697,000	15.59	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,407.00000	5,674,000	15.21	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,293.00000	4,023,000	15.21	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		6,306.00000	5,970,000	15.55	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,644.00000	3,846,000	15.55	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,025.00000	9,392,000	14.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.66	Call		2,160.00000	1,989,000	14.88	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		8,322.00000	8,673,000	14.94	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		2,459.00000	2,272,000	14.94	0.00	0	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		6,851.00000	6,500,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		3,295.00000	3,481,000	15.64	0.00	0	43.00
R186	On	01/11/2012	Bond Future			8.49300	8.43500		14.74	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,437.00000	7,112,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,610.00000	4,813,000	14.93	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,695.00000	7,365,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,429.00000	4,627,000	14.97	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,181.00000	6,862,000	14.89	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,796.00000	5,005,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.56000	8.49900		14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,850.00000	6,555,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,841.00000	7,091,000	14.89	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		7,080.00000	6,780,000	14.93	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,624.00000	6,869,000	14.93	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,629.00000	6,340,000	14.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/02/2013	Bond Future	8.45	Put		7,069.00000	7,325,000	14.87	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.45608	215.40282			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		403.00000	456,000		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		353.00000	406,000		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		453.00000	506,000		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			253.43664	253.43935			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		2,439.00000	2,437,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		2,389.00000	2,387,000		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		2,489.00000	2,487,000		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			6.05700	5.99200		2.31	0.00	0	968.00

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	7.75	Call		4,270.00000	4,108,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,388.00000	4,226,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		4,151.00000	3,989,000	2.53	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	0,000	2.53	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.06100	5.98800		2.75	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,401.00000	3,244,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		45.00000	54,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,504.00000	3,346,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		40.00000	47,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,298.00000	3,142,000	2.94	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		51.00000	60,000	2.94	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.02700	5.94900		2.51	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,593.00000	1,484,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		478.00000	527,000	2.59	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,665.00000	1,553,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		449.00000	496,000	2.60	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,523.00000	1,416,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		508.00000	560,000	2.58	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.94100	5.85200		2.24	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,342.00000	1,244,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		632.00000	693,000	2.28	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,400.00000	1,299,000	2.29	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		601.00000	659,000	2.29	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	07/02/2013	Bond Future	6.20	Call		1,285.00000	1,189,000	2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		664.00000	727,000	2.27	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	03/05/2012	Bond Future			188.06466	188.95885			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		1,041.00000	1,935,000		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		1,091.00000	1,985,000		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		991.00000	1,885,000		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			7.30400	7.24800		5.50	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,493.00000	6,243,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		7.00000	8,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,698.00000	6,449,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		5.00000	7,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,287.00000	6,038,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		9.00000	11,000	5.96	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,670.00000	1,835,000	5.42	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		549.00000	463,000	5.42	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,253.00000	1,393,000	5.47	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		812.00000	701,000	5.47	0.00	0	1,400.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	7.45	Call		1,547.00000	1,383,000	5.59	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		645.00000	732,000	5.59	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,698.00000	2,489,000	5.75	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		255.00000	297,000	5.75	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.37900	7.31900		6.77	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,356.00000	5,136,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		428.00000	465,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,525.00000	5,303,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		395.00000	430,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,188.00000	4,971,000	7.17	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		463.00000	503,000	7.17	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.44600	7.38500		6.64	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,140.00000	2,985,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,654.00000	1,749,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,266.00000	3,108,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,579.00000	1,671,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,017.00000	2,864,000	6.71	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,733.00000	1,830,000	6.71	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.51300	7.44700		6.16	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,071.00000	997,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,845.00000	5,028,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,130.00000	1,053,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,701.00000	4,881,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,018.00000	947,000	5.95	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		4,996.00000	5,182,000	5.95	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	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			7.60600	7.54500		6.72	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,090.00000	5,782,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		41.00000	51,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,324.00000	6,015,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		34.00000	43,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,857.00000	5,551,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		50.00000	62,000	7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,177.00000	3,438,000	6.53	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		287.00000	230,000	6.53	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,866.00000	1,662,000	6.86	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		804.00000	918,000	6.86	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.68500	7.62100		8.66	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,160.00000	4,909,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		852.00000	922,000	9.04	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,345.00000	5,090,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		799.00000	865,000	9.06	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,976.00000	4,729,000	9.01	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		907.00000	981,000	9.01	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.75600	7.68900		8.26	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,694.00000	3,497,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,197.00000	2,325,000	8.37	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,838.00000	3,638,000	8.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	8.05	Put		2,103.00000	2,228,000	8.39	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,552.00000	3,360,000	8.35	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,294.00000	2,427,000	8.35	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.82400	7.75400		8.13	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,880.00000	3,692,000	8.24	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,739.00000	2,877,000	8.24	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		4,014.00000	3,822,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		2,643.00000	2,778,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,748.00000	3,563,000	8.22	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,838.00000	2,979,000	8.22	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			5.97000	5.91400		1.45	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,514.00000	2,424,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,592.00000	2,502,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,436.00000	2,346,000	1.59	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	0,000	1.59	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.96300	5.89500		1.65	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,879.00000	1,791,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		32.00000	38,000	1.77	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	02/08/2012	Bond Future	7.30	Call		1,943.00000	1,854,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		28.00000	33,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,816.00000	1,729,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		36.00000	43,000	1.77	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.87600	5.80300		1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		602.00000	554,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		375.00000	411,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		637.00000	587,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		353.00000	387,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		569.00000	523,000	1.39	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		400.00000	438,000	1.39	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.65900	5.56400		1.11	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		674.00000	620,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		283.00000	314,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		704.00000	649,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		268.00000	298,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		644.00000	592,000	1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		297.00000	331,000	1.13	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			7.85200	7.78600		7.96	0.00	0	24,915.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,341.00000	4,998,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		129.00000	154,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,582.00000	5,236,000	8.61	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		109.00000	132,000	8.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.70	Call		5,099.00000	4,760,000	8.58	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		148.00000	178,000	8.58	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,535.00000	2,793,000	7.83	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		632.00000	521,000	7.83	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		1,803.00000	2,015,000	7.92	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,038.00000	882,000	7.92	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,082.00000	1,844,000	8.12	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		894.00000	1,024,000	8.12	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,264.00000	2,971,000	8.31	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		440.00000	516,000	8.31	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.93400	7.86400		10.23	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,642.00000	5,347,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		974.00000	1,058,000	10.68	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,839.00000	5,540,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		916.00000	996,000	10.71	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,447.00000	5,157,000	10.65	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,035.00000	1,124,000	10.65	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.00400	7.93300		9.83	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,126.00000	3,900,000	9.96	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,471.00000	2,619,000	9.96	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,281.00000	4,050,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,368.00000	2,511,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,974.00000	3,752,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,577.00000	2,729,000	9.93	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.07400	8.00000		9.71	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	8.25	Call		4,362.00000	4,143,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,095.00000	3,253,000	9.84	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,507.00000	4,285,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		2,989.00000	3,144,000	9.87	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,219.00000	4,004,000	9.81	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,204.00000	3,366,000	9.81	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			7.93000	7.87400		9.18	0.00	0	9,194.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,568.00000	6,246,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		84.00000	99,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,829.00000	6,505,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		71.00000	84,000	9.94	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,306.00000	5,986,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		98.00000	114,000	9.90	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,905.00000	3,145,000	8.93	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		616.00000	520,000	8.93	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,082.00000	2,281,000	9.03	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,026.00000	888,000	9.03	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,094.00000	1,881,000	9.22	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,041.00000	1,165,000	9.22	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,332.00000	3,067,000	9.45	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	03/05/2012	Bond Future	8.35	Put		518.00000	590,000	9.45	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.00400	7.94600		11.44	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,779.00000	5,520,000	11.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,199.00000	1,280,000	11.93	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,985.00000	5,722,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,129.00000	1,207,000	11.96	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,575.00000	5,320,000	11.90	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,271.00000	1,356,000	11.90	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.07200	8.01300		11.43	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,266.00000	4,066,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,919.00000	3,056,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,429.00000	4,225,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,801.00000	2,934,000	11.61	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,106.00000	3,910,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,041.00000	3,183,000	11.55	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.13900	8.07700		10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,852.00000	3,674,000	10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,283.00000	4,451,000	10.95	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		3,994.00000	3,812,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,145.00000	4,309,000	10.98	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,717.00000	3,543,000	10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,430.00000	4,602,000	10.93	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.84700	8.80700		16.64	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,051.00000	2,844,000	16.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,555.00000	1,662,000	16.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,288.00000	3,074,000	17.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,412.00000	1,512,000	17.01	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		2,822.00000	2,623,000	16.89	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,709.00000	1,824,000	16.89	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.91300	8.87200		21.07	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,880.00000	5,668,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,029.00000	3,135,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,103.00000	5,887,000	21.68	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,888.00000	2,990,000	21.68	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,661.00000	5,453,000	21.56	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,177.00000	3,287,000	21.56	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.97500	8.93400		21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,534.00000	5,352,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,029.00000	5,161,000	21.44	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,731.00000	5,545,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,848.00000	4,976,000	21.49	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,345.00000	5,167,000	21.41	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,222.00000	5,358,000	21.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.03800	8.99500		20.91	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	9.00	Call		6,205.00000	6,021,000	20.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,167.00000	6,309,000	20.91	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,396.00000	6,209,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,980.00000	6,119,000	20.96	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,023.00000	5,842,000	20.88	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,366.00000	6,511,000	20.88	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			139.70095	139.70167			0.00	0	840.00
R210	On	03/05/2012	Bond Future	139.00	Call		702.00000	701,000		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		652.00000	651,000		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		752.00000	751,000		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			118.37411	118.37939			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		179.00000	174,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/05/2012	Bond Future	118.25	Call		129.00000	124,000		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		229.00000	224,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	03/05/2012	Bond Future			115.95032	115.95160			0.00	0	2,842.00
R212	On	03/05/2012	Bond Future	115.30	Call		652.00000	650,000		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		602.00000	600,000		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		702.00000	700,000		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			8.77900	8.72300		14.87	1,786,428.42	21	974.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,878.00000	4,522,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		781.00000	875,000	15.42	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,169.00000	4,805,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		699.00000	785,000	15.47	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,592.00000	4,245,000	15.36	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		870.00000	974,000	15.36	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.84800	8.79100		18.78	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,346.00000	6,043,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,809.00000	2,958,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,583.00000	6,274,000	19.32	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.30	Put		2,674.00000	2,817,000	19.32	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,113.00000	5,815,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,950.00000	3,104,000	19.22	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.91500	8.85700		19.06	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,953.00000	5,689,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,841.00000	5,031,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,160.00000	5,891,000	19.34	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,665.00000	4,849,000	19.34	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,749.00000	5,490,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,023.00000	5,218,000	19.24	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.98500	8.92500		18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,504.00000	6,243,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		5,926.00000	6,128,000	18.53	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,703.00000	6,438,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,744.00000	5,941,000	18.58	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,312.00000	6,056,000	18.50	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,119.00000	6,325,000	18.50	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			1.22570	1.23240		15.94	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		398.00000	344,000	14.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	19/03/2012	Foreign Exchange Future	1.20	Put		74.00000	87,000	14.87	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Call		133.00000	107,000	15.94	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.25	Put		309.00000	350,000	15.94	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Call		835.00000	768,000	15.31	0.00	0	0.00
YUAN/FO	19/03/2012	Foreign Exchange Future	1.15	Put		11.00000	11,000	15.31	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future			1.24040	1.24700		16.51	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Call		1,072.00000	1,015,000	15.50	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.15	Put		102.00000	111,000	15.50	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Call		711.00000	662,000	15.70	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.20	Put		241.00000	258,000	15.70	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Call		1,518.00000	1,456,000	16.61	0.00	0	0.00
YUAN/FO	18/06/2012	Foreign Exchange Future	1.10	Put		48.00000	52,000	16.61	0.00	0	0.00
Total for Derivatives :									208,072,726.01	31,225	1,160,654.00

i-Bonds

1BG4A On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2 On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	7,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	1,500,000.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	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			800,000,000,000.00	8,000,000	2,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	2,000,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	1,202,000.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	2,600,000.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012			100.00000	100.00000			0.00	0	1,000,000.00
ABLI01	On	31/03/2013			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	0.00
ACL156On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL157On	20/03/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL158On	20/03/2015	Spot Bond			100.00000	100.00000			800,000,000,000.00	8,000,000	8,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL159	On	20/03/2015			100.00000	100.00000			800,000,000,000.00	8,000,000	8,000,000.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
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			0.00	0	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			120,000,000,000.00	1,200,000	600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
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	1,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	20,000,000.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	2,381,675.00
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
BD311L	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
BG22A1	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A2	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A3	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	12,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	2,000,000.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	1,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN161On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN167On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN168On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN169On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000		520,000,000,000.00		5,200,000	2,600,000.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000		440,000,000,000.00		4,400,000	2,200,000.00
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	2,000,000.00
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
CLN240	On	24/02/2015			100.00000	100.00000			0.00	0	50,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN241	On	24/02/2017			100.00000	100.00000			0.00	0	50,000,000.00
CLN242	On	24/02/2019			9.35000	9.35000		935,000,000,000.00		100,000,000	100,000,000.00
CLN243	On	24/02/2019			9.35000	9.35000		935,000,000,000.00		100,000,000	100,000,000.00
CLN244	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN245	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2013	Spot Bond			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012	Spot Bond			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014	Spot Bond			7.17500	7.17500			0.00	0	0.00
CPL003	On	28/02/2017	Spot Bond			100.00000	100.00000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	78,900,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	138,500,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	16,134,984.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			12,000,000,000,000.00	120,000,000	50,000,000.00
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			340,000,000,000.00	3,400,000	1,700,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ156L	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ169L	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQ172L	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
EQ173L	On	29/03/2012			100.00000	100.00000		10,000,000,000,000.00	100,000,000	100,000,000.00	
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	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			0.00	0	46,700,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			0.00	0	268,700,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			20,000,000.00	2,000	224,002,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			15,700,000.00	2,000	26,002,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			0.00	0	177,000,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	4,500,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC75	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000				0.00	0	7,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000				0.00	0	500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GPT15	On	28/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT01	On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
GSIZ16	On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
HMS1B	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				0.00	0	27,000,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000				0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000				0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000				0.00	0	18,800,000.00
HWAY3On	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		500,000,000,000.00		5,000,000	2,500,000.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
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	135,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		2,000,000,000,000.00	20,000,000	8,000,000.00	
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			400,000,000.00	4,000,000	2,000,000.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA211	On	15/03/2012			100.00000	100.00000			3,600,000,000,000.00	36,000,000	18,000,000.00
IVA212	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			36,200,000,000,000.00	362,000,000	357,000,000.00
IVA222	On	31/05/2012			100.00000	100.00000			17,500,000,000,000.00	175,000,000	175,000,000.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	1,025,000.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	4,700,000.00
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
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MBP010	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP011	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP011	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP160	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP170	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP180	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP190	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP200	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP210	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP220	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP230	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	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
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000		1,223,800,000,000.00		12,238,000	22,119,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	5,000,000.00
MTN03	On	13/07/2015			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
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000			0.00	0	3,500,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0 On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A211 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A302 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A305 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A308 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A311 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A402 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A405 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A408 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A411 On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	30,000,000.00
NBK13E	On	21/02/2017			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		3,000,000,000,000.00		30,000,000	23,000,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	9,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00
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
NET41	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
NET42	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,000,000.00
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
NQ1C1\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A\On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	125,700,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	4,400,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	2,000,000.00
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			0.00	0	56,000,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	2,005,000.00
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
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	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
PR2C4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	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
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	3,360,000.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.66500	6.60500		136,208,091,535,315.00	20,436,322,811		19,416,065,772.00
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			8.29000	8.23500		84,065,690,242,380.00	10,140,614,022		9,628,385,500.00
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			219.41304	219.32645		30,640,279,326,925.00	139,646,574		873,537,314.00
R197	On	07/12/2023	Spot Bond			2.12000	2.12000			0.00	0	485,677,399.00
R201	On	21/12/2014	Spot Bond			6.02500	5.96500		28,589,248,087,425.00	4,745,103,417		3,083,750,000.00
R202	On	07/12/2033	Spot Bond			2.35000	2.32000		995,154,500,000.00	423,470,000		1,721,775,200.00
R203	On	15/09/2017	Spot Bond			7.23500	7.18000		18,427,478,510,350.00	2,546,990,810		5,820,643,844.00
R204	On	21/12/2018	Spot Bond			7.53500	7.47500		16,921,988,196,740.00	2,245,784,764		4,497,710,429.00
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			5.93000	5.88000		19,225,067,952,130.00	3,242,001,341		3,781,600,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			7.78000	7.71500			54,553,924,081,120.00	7,012,072,504	10,456,312,652.00
R208	On	31/03/2021	Spot Bond			7.86500	7.81000			26,192,131,654,975.00	3,330,213,815	7,823,511,931.00
R209	On	31/03/2036	Spot Bond			8.79000	8.75000			49,287,345,636,030.00	5,607,206,557	13,721,876,500.00
R210	On	31/03/2028	Spot Bond			2.35000	2.35000			2,228,246,500.00	948,190	251,781,190.00
R211	On	31/01/2017	Spot Bond			0.86000	0.86000			875,824,000.00	1,018,400	515,736,800.00
R212	On	31/01/2022	Spot Bond			2.09000	2.09000			419,235,190,000.00	200,591,000	690,634,400.00
R213	On	28/02/2031	Spot Bond			8.72000	8.66500			6,010,488,952,320.00	689,276,256	1,556,147,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			14,817,380,500,000.00	2,279,597,000	3,362,550,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			180,000,000.00	1,800,000	900,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			380,000,000,000.00	3,800,000	1,900,000.00
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	7,100,000.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			700,000,000.00	7,000,000	3,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	1,000,000.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	2,500,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	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
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			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			2,903,600,000,000.00	29,036,000	23,018,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			0.00	0	10,000,000.00
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	0.00
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
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	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
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2013			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.00	0	0.00
SYN900	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
SYN901	On	23/05/2012			100.00000	100.00000		42,200,000,000,000.00	422,000,000	172,000,000.00	
SYN902	On	25/05/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000		50,000,000,000,000.00	500,000,000	500,000,000.00	
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	2,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
TFS93	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			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
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	1,840,000.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
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

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
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	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	3,000,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000			0.00	0	1,017,000,000.00
TN20	On	17/09/2020			100.00000	100.00000			0.00	0	269,720,909.00
TN23	On	06/11/2023			100.00000	100.00000		63,500,000,000,000.00		635,000,000	590,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	136,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	15,000,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP127	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP128	On	07/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOD002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
VOD003	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			0.00	0	47,100,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	125,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	14,000,000.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	29,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
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

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

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

Total for j-Bonds : **738,754,044,136,210.00** **65,746,135,461** **95,409,886,499.00**

Grand Total: **738,754,252,208,936.00** **65,746,166,686** **95,411,047,153.00**