



Daily MTM Report

Daily summary for: 14/02/2012

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			7.77130	7.73040		16.16	55,370,512.50	7,125	261,059.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		700.00000	740,000	17.28	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		6.00000	5,000	17.28	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		652.00000	691,000	17.07	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		8.00000	6,000	17.07	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		749.00000	789,000	17.56	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		5.00000	4,000	17.56	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		735.00000	775,000	17.44	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		5.00000	4,000	17.44	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		592.00000	630,000	16.79	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		12.00000	9,000	16.79	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		499.00000	535,000	16.36	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		19.00000	14,000	16.36	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		933.00000	973,000	19.21	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		3.00000	2,000	19.21	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		545.00000	582,000	16.58	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		15.00000	11,000	16.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		982.00000	1,023,000	19.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	2,000	19.65	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		259.00000	286,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		79.00000	65,000	16.05	0.00	0	9,200.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		84.00000	93,000	17.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		304.00000	272,000	17.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		369.00000	402,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		39.00000	31,000	15.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		33.00000	35,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		603.00000	564,000	20.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,032.00000	1,072,000	20.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	1,000	20.09	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		29.00000	31,000	20.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		649.00000	610,000	20.45	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		883.00000	923,000	18.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		3.00000	2,000	18.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		73.00000	80,000	17.82	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		343.00000	309,000	17.82	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		639.00000	678,000	17.01	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		9.00000	7,000	17.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,082.00000	1,122,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		2.00000	1,000	20.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		330.00000	361,000	15.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		50.00000	40,000	15.99	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		42.00000	46,000	19.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		512.00000	475,000	19.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		112.00000	124,000	16.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		232.00000	203,000	16.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		687.00000	726,000	17.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		7.00000	5,000	17.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,131.00000	1,172,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	20.97	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		128.00000	142,000	16.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		198.00000	171,000	16.49	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		63.00000	70,000	18.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		383.00000	349,000	18.15	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		97.00000	107,000	17.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		267.00000	236,000	17.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		48.00000	52,000	18.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		468.00000	431,000	18.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		410.00000	444,000	15.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		30.00000	23,000	15.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		454.00000	489,000	16.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		24.00000	18,000	16.15	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		834.00000	874,000	18.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		4.00000	3,000	18.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		172.00000	190,000	16.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		142.00000	119,000	16.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		55.00000	60,000	18.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		425.00000	389,000	18.48	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		294.00000	322,000	16.02	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		64.00000	51,000	16.02	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,331.00000	1,372,000	22.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	22.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,581.00000	1,621,000	24.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		1.00000	0,000	24.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		228.00000	251,000	16.07	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		98.00000	80,000	16.07	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		37.00000	40,000	19.63	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		557.00000	519,000	19.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,531.00000	1,571,000	24.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		1.00000	0,000	24.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		784.00000	824,000	17.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		4.00000	3,000	17.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		147.00000	164,000	16.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		167.00000	143,000	16.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		26.00000	28,000	20.86	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		696.00000	657,000	20.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,281.00000	1,322,000	22.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	22.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		198.00000	219,000	16.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		118.00000	98,000	16.10	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,181.00000	1,222,000	21.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	21.42	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		1,231.00000	1,272,000	21.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	21.86	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,381.00000	1,422,000	23.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	1,000	23.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,631.00000	1,671,000	25.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		1.00000	0,000	25.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		23.00000	24,000	21.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		743.00000	703,000	21.26	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		20.00000	22,000	21.67	0.00	0	6,750.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		790.00000	751,000	21.67	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		10.00000	11,000	23.98	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		1,080.00000	1,040,000	23.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,277.00000	1,236,000	25.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		7.00000	7,000	25.50	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		16.00000	17,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		886.00000	846,000	22.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		14.00000	15,000	22.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		934.00000	894,000	22.84	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		1,032.00000	991,000	23.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		12.00000	12,000	23.60	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		983.00000	943,000	23.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		13.00000	14,000	23.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,525.00000	1,484,000	27.40	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		5.00000	5,000	27.40	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,772.00000	1,731,000	27.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		2.00000	2,000	27.51	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,475.00000	1,434,000	27.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		5.00000	5,000	27.02	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.87430	7.83390		16.83	17,134,476.80	2,176	64,832.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		662.00000	695,000	15.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		78.00000	71,000	15.79	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		623.00000	655,000	15.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		89.00000	81,000	15.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		702.00000	736,000	15.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		68.00000	62,000	15.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		221.00000	233,000	17.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		487.00000	459,000	17.89	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		20.00000	19,000	16.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,104.00000	1,143,000	16.87	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		137.00000	143,000	19.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		803.00000	769,000	19.67	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		116.00000	121,000	20.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		932.00000	897,000	20.36	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		104.00000	108,000	20.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		1,020.00000	984,000	20.82	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		872.00000	909,000	16.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		38.00000	35,000	16.07	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		482.00000	509,000	15.82	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		148.00000	135,000	15.82	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		251.00000	265,000	17.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		417.00000	391,000	17.46	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		195.00000	205,000	18.31	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		561.00000	531,000	18.31	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		348.00000	368,000	16.54	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		264.00000	244,000	16.54	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		1,110.00000	1,073,000	21.28	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		94.00000	97,000	21.28	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		372.00000	393,000	16.40	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		238.00000	219,000	16.40	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Put		1,480.00000	1,442,000	23.10	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	9.25	Call		64.00000	66,000	23.10	0.00	0	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.97950	7.93860		17.27	15,057,316.50	1,887	9,558.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		844.00000	877,000	15.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		105.00000	98,000	15.54	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		806.00000	839,000	15.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		117.00000	110,000	15.58	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		882.00000	916,000	15.49	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		93.00000	87,000	15.49	0.00	0	9,200.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		131.00000	123,000	15.63	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		770.00000	802,000	15.63	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,324.00000	1,289,000	21.35	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		163.00000	168,000	21.35	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		438.00000	457,000	17.09	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		399.00000	378,000	17.09	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		239.00000	248,000	19.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		900.00000	869,000	19.59	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,413.00000	1,377,000	21.69	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		152.00000	156,000	21.69	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		1,065.00000	1,032,000	20.31	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		204.00000	211,000	20.31	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Call		0.00000	549,000	16.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.70	Put		0.00000	270,000	16.38	675,000.00	2,500	2,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Put		0.00000	714,000	18.86	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.40	Call		0.00000	293,000	18.86	732,500.00	2,500	2,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.08280	8.04130		17.91	0.00	0	9,500.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		665.00000	688,000	16.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		324.00000	305,000	16.46	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		641.00000	664,000	16.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		350.00000	331,000	16.64	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		689.00000	716,000	16.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		298.00000	283,000	16.35	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		495.00000	473,000	17.55	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		536.00000	556,000	17.55	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,318.00000	1,285,000	20.97	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		259.00000	268,000	20.97	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.18480	8.14250		18.39	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		692.00000	714,000	17.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		500.00000	479,000	17.54	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		673.00000	693,000	17.71	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		531.00000	508,000	17.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		713.00000	735,000	17.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		471.00000	450,000	17.37	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,325.00000	1,292,000	20.80	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		367.00000	377,000	20.80	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		635.00000	655,000	18.05	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		593.00000	570,000	18.05	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.41460	8.37270		18.85	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		661.00000	678,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,266.00000	1,241,000	19.95	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		649.00000	665,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,304.00000	1,278,000	20.05	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		674.00000	692,000	19.85	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,229.00000	1,205,000	19.85	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.98670	8.94480		19.73	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,344.00000	1,368,000	18.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		899.00000	881,000	18.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,324.00000	1,351,000	19.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		929.00000	914,000	19.12	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,361.00000	1,385,000	18.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		866.00000	848,000	18.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		591.00000	584,000	17.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,536.00000	1,571,000	17.66	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.06080	10.01890		20.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,920.00000	1,951,000	19.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,101.00000	1,090,000	19.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,898.00000	1,930,000	19.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,129.00000	1,119,000	19.89	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,941.00000	1,973,000	19.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,072.00000	1,062,000	19.78	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future				7.77130	7.73040		16.16	0.00	0	414.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call			25,948.00000	28,560,000	16.05	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put			7,908.00000	6,430,000	16.05	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call			22,763.00000	25,131,000	16.07	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put			9,723.00000	8,001,000	16.07	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call			29,378.00000	32,223,000	16.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put			6,338.00000	5,093,000	16.02	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put			51,159.00000	47,443,000	19.22	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call			4,199.00000	4,573,000	19.22	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future				7.87430	7.83390		16.83	0.00	0	523.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call			16,256.00000	17,040,000	18.98	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put			67,866.00000	64,610,000	18.98	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call			15,329.00000	16,055,000	19.21	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put			71,939.00000	68,625,000	19.21	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call			17,252.00000	18,099,000	18.76	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put			63,862.00000	60,669,000	18.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			12.19860	12.20710		14.10	9,392,922.00	770	10,272.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		777.00000	768,000	14.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		20.00000	19,000	14.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		730.00000	720,000	14.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		23.00000	21,000	14.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		826.00000	816,000	15.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		19.00000	17,000	15.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		682.00000	673,000	13.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Put		25.00000	24,000	13.96	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		398.00000	386,000	13.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		91.00000	87,000	13.83	0.00	0	6,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,216.00000	1,207,000	18.46	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		9.00000	8,000	18.46	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		471.00000	460,000	13.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		64.00000	61,000	13.74	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		182.00000	169,000	14.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		275.00000	270,000	14.48	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		874.00000	864,000	15.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		17.00000	15,000	15.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,314.00000	1,305,000	18.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		7.00000	6,000	18.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		550.00000	540,000	13.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		43.00000	41,000	13.65	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,118.00000	1,109,000	17.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		11.00000	10,000	17.64	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		332.00000	319,000	13.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		125.00000	120,000	13.92	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		364.00000	352,000	13.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		107.00000	103,000	13.88	0.00	0	9,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		108.00000	98,000	15.42	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		451.00000	449,000	15.42	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		700.00000	701,000	16.52	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		57.00000	50,000	16.52	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,354.00000	1,361,000	19.01	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		11.00000	10,000	19.01	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.35040	12.36080		14.69	0.00	0	2,984.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		706.00000	695,000	13.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		195.00000	195,000	13.99	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		675.00000	663,000	14.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		214.00000	213,000	14.06	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		739.00000	727,000	13.92	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		178.00000	177,000	13.92	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.50380	12.51500		15.51	0.00	0	1,499.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		326.00000	319,000	17.38	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,261.00000	1,265,000	17.38	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		316.00000	309,000	17.48	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,301.00000	1,305,000	17.48	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		336.00000	329,000	17.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,221.00000	1,225,000	17.27	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Call		1,290.00000	1,285,000	14.08	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	11.35	Put		125.00000	131,000	14.08	0.00	0	6,000.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09940	0.09970		17.91	0.00	0	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		979.00000	949,000	18.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		9.00000	9,000	18.75	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		205.00000	189,000	17.91	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		235.00000	249,000	17.91	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		1,971.00000	1,940,000	25.20	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		1.00000	0,000	25.20	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10090	0.10110		17.21	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		207.00000	201,000	19.47	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		897.00000	911,000	19.47	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		80.00000	77,000	22.07	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,770.00000	1,787,000	22.07	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		572.00000	559,000	17.13	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		262.00000	269,000	17.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.23110	10.22910		12.91	204,622.00	20	23,577.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		241.00000	235,000	13.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		112.00000	104,000	13.05	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		210.00000	205,000	13.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		131.00000	124,000	13.00	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		273.00000	268,000	13.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		94.00000	87,000	13.10	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,181.00000	1,183,000	17.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		2.00000	2,000	17.56	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		160.00000	152,000	12.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		181.00000	171,000	12.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		465.00000	461,000	13.34	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		36.00000	30,000	13.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,231.00000	1,233,000	17.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		2.00000	2,000	17.91	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		383.00000	379,000	13.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		54.00000	48,000	13.24	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		60.00000	56,000	14.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		431.00000	425,000	14.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		40.00000	36,000	15.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		561.00000	555,000	15.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		140.00000	132,000	13.14	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		211.00000	201,000	13.14	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		17.00000	15,000	17.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		888.00000	884,000	17.39	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		6.00000	5,000	19.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,277.00000	1,274,000	19.12	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		27.00000	25,000	16.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		698.00000	694,000	16.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		3.00000	2,000	19.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,524.00000	1,521,000	19.77	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		24.00000	22,000	16.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		745.00000	741,000	16.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		692.00000	692,000	14.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		13.00000	11,000	14.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		10.00000	10,000	18.59	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		1,081.00000	1,079,000	18.59	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		35.00000	32,000	15.58	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		606.00000	601,000	15.58	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		792.00000	788,000	16.79	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		21.00000	19,000	16.79	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,375.00000	1,373,000	19.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		4.00000	4,000	19.38	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		308.00000	303,000	13.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		79.00000	72,000	13.15	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Call		345.00000	340,000	13.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.95	Put		66.00000	59,000	13.19	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.37190	10.37010		13.98	0.00	0	26,015.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		334.00000	329,000	14.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		364.00000	357,000	14.12	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		314.00000	309,000	14.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		394.00000	387,000	14.26	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		355.00000	349,000	13.98	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		335.00000	327,000	13.98	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.51780	10.51430		14.80	0.00	0	1,250.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		424.00000	424,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		635.00000	632,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		403.00000	404,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		664.00000	662,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		412.00000	413,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		573.00000	571,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Call		1,156.00000	1,158,000	14.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Future	9.45	Put		92.00000	90,000	14.00	0.00	0	10,200.00
€ / R	On	13/12/2013	Foreign Exchange Future			10.93170	10.91510		15.02	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		691.00000	700,000	15.81	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,269.00000	1,261,000	15.81	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		677.00000	686,000	15.88	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,305.00000	1,297,000	15.88	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		705.00000	714,000	15.74	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,233.00000	1,225,000	15.74	0.00	0	0.00
AL7T	On	03/05/2012	Index Future			423.44900	423.80000			0.00	0	16.00
AL7T	On	02/08/2012	Index Future			429.79300	430.15700			0.00	0	0.00
ALBI	On	03/05/2012	Index Future			385.22000	385.88000			0.00	0	906.00
ALBI	On	02/08/2012	Index Future			390.99200	391.66800			0.00	0	118.00
ANY DA	On	20/04/2012	Any day expiry			7.80700	7.76620		16.58	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		117.00000	126,000	18.15	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		451.00000	419,000	18.15	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		107.00000	114,000	18.42	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		491.00000	457,000	18.42	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		129.00000	138,000	17.89	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		413.00000	381,000	17.89	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry			7.78240	7.74150		16.54	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Call		122.00000	133,000	17.15	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.90	Put		281.00000	251,000	17.15	0.00	0	0.00
ANY DA	On	29/03/2012	Any day expiry	7.95	Call		108.00000	118,000	17.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAOn	29/03/2012	Any day expiry	7.95	Put		317.00000	286,000	17.46	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Call		138.00000	151,000	16.84	0.00	0	0.00
ANY DAOn	29/03/2012	Any day expiry	7.85	Put		247.00000	219,000	16.84	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			8.28610	8.26990		12.15	2,237,247.00	270	18,516.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		1,021.00000	1,037,000	17.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		1.00000	1,000	17.38	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		971.00000	987,000	17.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		1.00000	1,000	17.06	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,071.00000	1,087,000	17.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		1.00000	1,000	17.70	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		872.00000	888,000	16.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		2.00000	2,000	16.42	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,320.00000	1,336,000	19.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	0,000	19.29	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		528.00000	544,000	13.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		8.00000	8,000	13.85	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		822.00000	838,000	16.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		2.00000	2,000	16.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,270.00000	1,286,000	18.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		0.00000	0,000	18.98	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,070.00000	2,086,000	20.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	20.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		389.00000	403,000	12.72	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		19.00000	17,000	12.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.31330	8.29800		12.90	0.00	0	8,758.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		690.00000	703,000	12.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		42.00000	40,000	12.80	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		647.00000	661,000	12.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		49.00000	48,000	12.78	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		733.00000	747,000	12.82	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		35.00000	34,000	12.82	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.34650	8.32980		13.44	0.00	0	2,728.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		386.00000	396,000	13.30	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		293.00000	286,000	13.30	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		362.00000	372,000	13.36	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		319.00000	312,000	13.36	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		412.00000	422,000	13.24	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		269.00000	262,000	13.24	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.37780	9.35390		16.29	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,354.00000	2,378,000	15.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		300.00000	300,000	15.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,312.00000	2,335,000	15.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		308.00000	307,000	15.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,397.00000	2,420,000	15.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		293.00000	292,000	15.90	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.76530	7.72750		11.19	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		220.00000	248,000	11.61	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		43.00000	33,000	11.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		184.00000	210,000	11.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		57.00000	45,000	11.51	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		259.00000	289,000	11.72	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		32.00000	24,000	11.72	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.85280	7.81430		11.73	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		112.00000	121,000	12.88	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		448.00000	418,000	12.88	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		102.00000	109,000	13.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		488.00000	456,000	13.07	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		123.00000	133,000	12.69	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		409.00000	380,000	12.69	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.08480	0.08120			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.16450	0.17810			0.00	0	100,000.00
CF CANOn	29/02/2012	Can-Do Future			0.02700	0.02490			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.07510	0.09920			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.07550	0.06950			0.00	0	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.07780	0.07060			0.00	0	12,500.00
CF CANOn	18/06/2012	Can-Do Future			0.08930	0.08130			0.00	0	5,670.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.47240	8.46020		14.88	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		106.00000	106,000	15.55	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		246.00000	234,000	15.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Call		91.00000	91,000	15.78	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.65	Put		281.00000	269,000	15.78	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Call		123.00000	123,000	15.33	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future		8.55	Put		213.00000	201,000	15.33	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future				8.59680	8.58530		16.00	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Call		173.00000	168,000	17.73	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.10	Put		688.00000	671,000	17.73	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Call		163.00000	158,000	17.91	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.15	Put		728.00000	711,000	17.91	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		184.00000	179,000	17.55	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		649.00000	632,000	17.55	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI	On 03/05/2012	GOVI				386.22100	386.80300			0.00	0	181.00
GOVI	On 03/05/2012	GOVI		382.00	Call		48,030.00000	42,210,000		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		47,930.00000	42,110,000		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		48,130.00000	42,310,000		0.00	0	0.00
GOVI	On 03/05/2012	GOVI		381.99	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI			392.00700	392.60500			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		26,050.00000	20,070,000		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		25,950.00000	19,970,000		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		26,150.00000	20,170,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	03/05/2012	Index Future			169.90600	169.91500			0.00	0	514.00
IGOV	On	02/08/2012	Index Future			172.45200	172.46400			0.00	0	0.00
ILBI	On	03/05/2012	Index Future			461.08200	465.11400			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			469.65200	473.79800			0.00	0	152.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR FOn	18/04/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR FOn	16/05/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			5.64000	5.63000			0.00	0	2,890.00
JIBAR FOn	18/07/2012	Jibar Tradeable Future			5.65000	5.66000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			5.73000	5.73000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			5.86000	5.85000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			6.01000	6.01000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future			6.18000	6.17000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future			6.35000	6.34000			0.00	0	1,700.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future			6.54000	6.52000			0.00	0	1,500.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future			6.45320	6.43380		11.21	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Call		186.00000	200,000	11.71	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.28	Put		36.00000	31,000	11.71	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Call		179.00000	192,000	11.68	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.29	Put		39.00000	33,000	11.68	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Call		194.00000	208,000	11.74	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future	6.27	Put		34.00000	29,000	11.74	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future			6.50830	6.48830		12.50	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Call		299.00000	312,000	12.72	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.30	Put		111.00000	104,000	12.72	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Call		268.00000	280,000	12.66	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.35	Put		130.00000	122,000	12.66	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future	6.25	Call		333.00000	347,000	12.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2012	Foreign Exchange Future	6.25	Put		95.00000	89,000	12.77	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			6.67600	6.63900		3.11	5,497,248.15	45	10,835.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,223.00000	5,100,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		2.00000	2,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,380.00000	5,257,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		2.00000	2,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,066.00000	4,943,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		3.00000	3,000	3.39	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,542.00000	1,635,000	3.07	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		236.00000	206,000	3.07	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		503.00000	452,000	3.11	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		967.00000	1,040,000	3.11	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		925.00000	850,000	3.18	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		556.00000	604,000	3.18	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.73000	6.68900		3.62	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,128.00000	4,014,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		170.00000	182,000	3.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/08/2012	Bond Future	8.05	Call		4,260.00000	4,144,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		154.00000	165,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,997.00000	3,884,000	3.85	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		187.00000	200,000	3.85	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.77900	6.73400		3.49	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,833.00000	1,756,000	3.55	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,082.00000	1,132,000	3.55	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,919.00000	1,841,000	3.56	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,027.00000	1,077,000	3.56	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,748.00000	1,673,000	3.54	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,137.00000	1,190,000	3.54	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.81200	6.76000		3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		1,482.00000	1,414,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		1,508.00000	1,573,000	3.11	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		1,551.00000	1,481,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		1,448.00000	1,512,000	3.12	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		1,417.00000	1,351,000	3.10	0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		1,571.00000	1,639,000	3.10	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.34300	8.30200		11.78	0.00	0	28,058.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,032.00000	6,703,000	12.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	9.00	Put		681.00000	739,000	12.46	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,396.00000	7,061,000	12.51	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		609.00000	661,000	12.51	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,673.00000	6,350,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		760.00000	824,000	12.42	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,070.00000	5,335,000	11.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,175.00000	1,053,000	11.57	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,209.00000	3,409,000	11.75	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,238.00000	2,050,000	11.75	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		3,750.00000	3,499,000	12.01	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,897.00000	2,033,000	12.01	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,972.00000	5,662,000	12.33	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		943.00000	1,021,000	12.33	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.41400	8.37200		15.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,897.00000	6,641,000	15.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,457.00000	3,591,000	15.60	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		7,174.00000	6,912,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,290.00000	3,418,000	15.64	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,625.00000	6,373,000	15.56	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,632.00000	3,770,000	15.56	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		5,543.00000	5,732,000	15.18	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		4,401.00000	4,201,000	15.18	0.00	0	8,750.00
R186	On	02/08/2012	Bond Future	8.66	Call		6,410.00000	6,163,000	15.52	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.66	Put		3,776.00000	3,919,000	15.52	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.66	Put		9,149.00000	9,409,000	14.85	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	7.66	Call		2,256.00000	2,126,000	14.85	0.00	0	276.00
R186	On	02/08/2012	Bond Future	7.76	Put		0.00000	8,697,000	14.91	0.00	0	0.00
R186	On	02/08/2012	Bond Future	7.76	Call		0.00000	2,417,000	14.91	103,931.00	43	43.00
R186	On	02/08/2012	Bond Future	8.76	Call		0.00000	6,694,000	15.61	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.76	Put		0.00000	3,555,000	15.61	152,865.00	43	43.00
R186	On	01/11/2012	Bond Future			8.48100	8.43800		14.71	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,582.00000	7,338,000	15.08	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,783.00000	4,930,000	15.08	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,840.00000	7,592,000	15.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,601.00000	4,745,000	15.12	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,328.00000	7,089,000	15.04	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,971.00000	5,123,000	15.04	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.54800	8.50300		14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		6,904.00000	6,683,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		6,931.00000	7,112,000	14.86	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		7,134.00000	6,909,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		6,714.00000	6,891,000	14.90	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		6,684.00000	6,468,000	14.84	0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		7,160.00000	7,346,000	14.84	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	03/05/2012	Bond Future			215.56538	215.58091			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		581.00000	565,000		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		531.00000	515,000		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		631.00000	615,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	03/05/2012	Bond Future			252.07995	252.08130			0.00	0	1,005.00
R197	On	03/05/2012	Bond Future	251.00	Call		1,081.00000	1,080,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		1,031.00000	1,030,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		1,131.00000	1,130,000		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			6.18700	6.15400		2.32	0.00	0	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,867.00000	3,786,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	1,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,985.00000	3,904,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	1,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,749.00000	3,667,000	2.55	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1.00000	0,000	2.55	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.20000	6.16300		2.82	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.50	Call		3,046.00000	2,969,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		86.00000	92,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		3,146.00000	3,068,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		77.00000	83,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,947.00000	2,871,000	3.01	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		96.00000	103,000	3.01	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.18900	6.14700		2.53	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,338.00000	1,283,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		625.00000	655,000	2.57	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,403.00000	1,347,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		590.00000	619,000	2.58	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,274.00000	1,221,000	2.56	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		662.00000	694,000	2.56	0.00	0	0.00
R201	On	07/02/2013	Bond Future			6.13000	6.08100		2.27	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		1,125.00000	1,076,000	2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		824.00000	863,000	2.31	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		1,177.00000	1,127,000	2.32	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		787.00000	825,000	2.32	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		1,074.00000	1,026,000	2.30	0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		862.00000	901,000	2.30	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	03/05/2012	Bond Future			187.47945	187.47945			12,748,602.60	68	36,952.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2012	Bond Future	190.00	Put		2,521.00000	2,521,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		2,571.00000	2,571,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		2,471.00000	2,471,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	03/05/2012	Bond Future			7.28400	7.28000		5.61	0.00	0	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,357.00000	6,339,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		15.00000	15,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,561.00000	6,543,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		12.00000	12,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,153.00000	6,134,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		19.00000	18,000	6.07	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,842.00000	1,848,000	5.53	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		577.00000	565,000	5.53	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,419.00000	1,422,000	5.58	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		834.00000	819,000	5.58	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,540.00000	1,522,000	5.71	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		781.00000	781,000	5.71	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,642.00000	2,622,000	5.86	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		342.00000	340,000	5.86	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.35400	7.34900		6.78	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,284.00000	5,263,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		485.00000	485,000	7.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/08/2012	Bond Future	8.55	Call		5,451.00000	5,429,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		449.00000	449,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,120.00000	5,098,000	7.18	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		523.00000	523,000	7.18	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.42300	7.41700		6.66	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		3,107.00000	3,088,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,753.00000	1,758,000	6.75	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,231.00000	3,212,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,675.00000	1,681,000	6.77	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,985.00000	2,967,000	6.73	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,833.00000	1,839,000	6.73	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.48800	7.48200		6.17	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		1,063.00000	1,054,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		4,973.00000	4,988,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		1,121.00000	1,111,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		4,828.00000	4,841,000	5.97	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		1,011.00000	1,002,000	5.96	0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		5,125.00000	5,140,000	5.96	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.57500	7.58100		6.86	0.00	0	3,150.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,934.00000	5,961,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		73.00000	69,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,164.00000	6,192,000	7.41	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future	8.80	Put		62.00000	58,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,705.00000	5,732,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		86.00000	82,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,398.00000	3,368,000	6.67	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		320.00000	321,000	6.67	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		1,849.00000	1,859,000	6.99	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		975.00000	954,000	6.99	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.65000	7.65600		8.67	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,109.00000	5,126,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		977.00000	964,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,285.00000	5,302,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		915.00000	902,000	9.18	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,929.00000	4,946,000	9.15	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,036.00000	1,023,000	9.15	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.72100	7.72700		8.29	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,645.00000	3,657,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,332.00000	2,315,000	8.40	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,787.00000	3,799,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,236.00000	2,219,000	8.42	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,506.00000	3,517,000	8.38	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,432.00000	2,414,000	8.38	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.78800	7.79400		8.15	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		3,824.00000	3,835,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		2,870.00000	2,853,000	8.26	0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		3,955.00000	3,966,000	8.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/02/2013	Bond Future	8.05	Put		2,771.00000	2,754,000	8.28	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		3,694.00000	3,705,000	8.24	0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		2,970.00000	2,953,000	8.24	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.10000	6.06000		1.46	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,280.00000	2,216,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		1.00000	1,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,358.00000	2,293,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		1.00000	0,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,202.00000	2,138,000	1.60	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		1.00000	1,000	1.60	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.10800	6.06000		1.70	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,679.00000	1,619,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		59.00000	65,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,740.00000	1,679,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		53.00000	58,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,618.00000	1,559,000	1.81	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		66.00000	73,000	1.81	0.00	0	0.00
R206	On	01/11/2012	Bond Future			6.06200	6.00300		1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		490.00000	456,000	1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		493.00000	527,000	1.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	01/11/2012	Bond Future	6.05	Call		522.00000	486,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		468.00000	500,000	1.41	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		462.00000	429,000	1.40	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		523.00000	558,000	1.40	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.90300	5.82600		1.13	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		547.00000	509,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		391.00000	422,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		573.00000	533,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		372.00000	401,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		521.00000	484,000	1.15	0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Put		410.00000	442,000	1.15	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			7.82600	7.82700		8.12	3,761,000.60	38	24,905.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,180.00000	5,181,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		197.00000	192,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,414.00000	5,415,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		170.00000	166,000	8.77	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,946.00000	4,946,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		224.00000	219,000	8.74	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		2,795.00000	2,783,000	7.99	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		663.00000	656,000	7.99	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,049.00000	2,036,000	8.08	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,055.00000	1,048,000	8.08	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,052.00000	2,046,000	8.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.00	Put		1,093.00000	1,081,000	8.29	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,178.00000	3,175,000	8.48	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		583.00000	575,000	8.48	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.90500	7.90500		10.25	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,568.00000	5,561,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,122.00000	1,115,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,754.00000	5,747,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,053.00000	1,046,000	10.85	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,377.00000	5,371,000	10.82	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,187.00000	1,181,000	10.82	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.97500	7.97600		9.85	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,055.00000	4,052,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,626.00000	2,618,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,206.00000	4,203,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,520.00000	2,511,000	10.00	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,905.00000	3,902,000	9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,735.00000	2,727,000	9.95	0.00	0	0.00
R207	On	07/02/2013	Bond Future			8.04500	8.04600		9.73	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		4,283.00000	4,280,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		3,251.00000	3,243,000	9.86	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Call		4,425.00000	4,423,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		3,142.00000	3,135,000	9.89	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		4,142.00000	4,140,000	9.83	0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		3,361.00000	3,354,000	9.83	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	03/05/2012	Bond Future			7.90400	7.87900		9.33	1,681,484.94	18	9,194.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,574.00000	6,430,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		120.00000	127,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,831.00000	6,686,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		103.00000	108,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,319.00000	6,176,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		141.00000	148,000	10.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,043.00000	3,142,000	9.20	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		724.00000	673,000	9.20	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,235.00000	2,317,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,149.00000	1,080,000	9.30	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,222.00000	2,122,000	9.56	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,199.00000	1,250,000	9.56	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,429.00000	3,308,000	9.79	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		646.00000	675,000	9.79	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.97500	7.94900		11.42	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,828.00000	5,708,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,265.00000	1,298,000	11.91	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,033.00000	5,911,000	11.94	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,195.00000	1,226,000	11.94	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,625.00000	5,507,000	11.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/08/2012	Bond Future	8.70	Put		1,339.00000	1,373,000	11.88	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.04300	8.01600		11.40	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,309.00000	4,213,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,979.00000	3,038,000	11.55	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,471.00000	4,374,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		2,860.00000	2,917,000	11.58	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,149.00000	4,055,000	11.52	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,101.00000	3,162,000	11.52	0.00	0	0.00
R208	On	07/02/2013	Bond Future			8.10900	8.08000		10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		3,887.00000	3,801,000	10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		4,335.00000	4,411,000	10.93	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		4,029.00000	3,940,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		4,197.00000	4,270,000	10.96	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		3,752.00000	3,667,000	10.91	0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		4,482.00000	4,559,000	10.91	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.84500	8.76900		16.90	0.00	0	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,405.00000	3,023,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,608.00000	1,825,000	17.21	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,646.00000	3,250,000	17.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.05	Put		1,470.00000	1,672,000	17.27	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,171.00000	2,803,000	17.15	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,757.00000	1,988,000	17.15	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.91100	8.83200		21.01	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,183.00000	5,783,000	21.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		3,020.00000	3,234,000	21.57	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,408.00000	6,001,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,881.00000	3,088,000	21.62	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,960.00000	5,568,000	21.51	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		3,164.00000	3,386,000	21.51	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.97400	8.89300		21.38	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,853.00000	5,499,000	21.64	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		5,032.00000	5,301,000	21.64	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,052.00000	5,692,000	21.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,852.00000	5,115,000	21.69	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,656.00000	5,309,000	21.59	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		5,217.00000	5,493,000	21.59	0.00	0	0.00
R209	On	07/02/2013	Bond Future			9.03600	8.95300		20.85	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		6,519.00000	6,168,000	21.11	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		6,161.00000	6,441,000	21.11	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		6,712.00000	6,355,000	21.16	0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		5,976.00000	6,249,000	21.16	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		6,327.00000	5,982,000	21.06	0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Put		6,350.00000	6,636,000	21.06	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	03/05/2012	Bond Future			139.15486	139.15486			0.00	0	820.00
R210	On	03/05/2012	Bond Future	139.00	Call		155.00000	155,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		105.00000	105,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		205.00000	205,000		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			118.43184	118.49207			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		292.00000	232,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Call		242.00000	182,000		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		342.00000	282,000		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			115.56061	115.56130			0.00	0	2,827.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2012	Bond Future	115.30	Call		261.00000	261,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Call		211.00000	211,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		311.00000	311,000		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			8.76800	8.72800		15.10	59,013,211.95	693	785.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,985.00000	4,731,000	15.65	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		928.00000	996,000	15.65	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,270.00000	5,010,000	15.71	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		840.00000	902,000	15.71	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,706.00000	4,458,000	15.60	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1,025.00000	1,098,000	15.60	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.83600	8.79500		18.73	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,428.00000	6,206,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,923.00000	3,026,000	19.22	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,663.00000	6,438,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,786.00000	2,886,000	19.27	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		6,196.00000	5,978,000	19.17	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,065.00000	3,172,000	19.17	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.90400	8.86100		19.01	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,015.00000	5,817,000	19.24	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,935.00000	5,073,000	19.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/11/2012	Bond Future	9.05	Call		6,222.00000	6,020,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,758.00000	4,893,000	19.29	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,812.00000	5,617,000	19.19	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		5,118.00000	5,259,000	19.19	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.97300	8.92900		18.48	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		6,626.00000	6,432,000	18.71	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		6,079.00000	6,225,000	18.71	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		6,826.00000	6,628,000	18.76	0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		5,898.00000	6,039,000	18.76	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		6,429.00000	6,238,000	18.66	0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		6,267.00000	6,415,000	18.66	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			1.23190	1.22620		16.50	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		391.00000	426,000	15.67	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		129.00000	107,000	15.67	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		154.00000	169,000	16.50	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		392.00000	350,000	16.50	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		788.00000	838,000	15.63	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		26.00000	19,000	15.63	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.24710	1.24110		16.95	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.15	Call		1,043.00000	1,091,000	16.01	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.15	Put		132.00000	120,000	16.01	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.20	Call		698.00000	735,000	16.19	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.20	Put		287.00000	264,000	16.19	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.10	Call		1,475.00000	1,529,000	17.07	0.00	0	0.00
YUAN/FO n 18/06/2012 Foreign Exchange Future	1.10	Put		64.00000	58,000	17.07	0.00	0	0.00
Total for Derivatives :							183,762,941.04	18,196	1,218,099.00

i-Bonds

1BG4A'On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A2On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	1,262,000.00
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			200,000,000.00	2,000,000	15,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	5,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11E	On	29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012	Spot Bond			100.00000	100.00000			3,720,000,000,000.00	37,200,000	9,300,000.00
ABL7	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	25,002,000.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			4,632,680,000,000.00	46,326,800	15,000,000.00
ABL9	On	19/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC05	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC06	On	15/08/2012	Spot Bond			100.00000	100.00000			15,100,000,000,000.00	151,000,000	360,000,000.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	99,000,000.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			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	10,000,000.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			300,000,000.00	3,000	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL078On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On 30/07/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On 20/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On 26/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On 20/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL147	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL149	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL150	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL151	On	20/03/2017			100.00000	100.00000			0.00	0	0.00
ACL152	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
ACL153	On	20/03/2015			100.00000	100.00000			0.00	0	0.00
ACL154	On	20/03/2015			100.00000	100.00000			0.00	0	22,000,000.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	7,500,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	14,000,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			450,000,000,000.00	4,500,000	4,500,000.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			600,000,000.00	6,000	3,000,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC20	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A ⁴	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A ⁵	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A ⁶	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	1,570,000.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	12,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000		13,500,000,000,000.00		135,000,000	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN234	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN235	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN236	On	15/06/2016			100.00000	100.00000		4,000,000,000,000.00		40,000,000	20,000,000.00
CLN237	On	14/02/2017			100.00000	100.00000		200,000,000,000.00		2,000,000	2,000,000.00
CLN238	On	15/02/2013			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	0.00

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			600,000,000.00	6,000	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
DENG2	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG3	On	01/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			1,800,000,000,000.00	18,000,000	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			26,781,300,000,000.00	267,813,000	219,820,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			90,900,200,000,000.00	909,002,000	263,000,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			3,412,200,000,000.00	34,122,000	16,341,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			230,000,000,000.00	2,300,000	2,300,000.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ162L	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164L	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ167L	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
EQ168L	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
EQ169L	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
EQ170L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
EQ171L	On	16/05/2012			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			9,360,000,000,000.00	93,600,000	46,800,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			8,707,987,000,000.00	941,404,000	268,819,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			5,020,000,000,000.00	502,000,000	120,000,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			196,391,300,000.00	25,018,000	14,518,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			2,655,180,000,000.00	354,024,000	177,024,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	4,500,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500				0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000				0.00	0	7,000,000.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC94	On	20/03/2017	Spot Bond			100.00000	100.00000		6,000,000,000,000.00		60,000,000	30,000,000.00
FRC95	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000		880,000,000,000.00		8,800,000	2,200,000.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	7,000,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			800,000,000.00	8,000	508,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16	On	15/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
GRD17	On	07/05/2012			100.00000	100.00000		22,408,000,000,000.00		224,080,000	224,080,000.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	600,000.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GRT05	On	25/01/2015			100.00000	100.00000			0.00	0	200,000.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000			5,400,800,000,000.00	54,008,000	27,008,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000			19,600,000,000,000.00	196,000,000	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			3,760,200,000,000.00	37,602,000	18,802,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000		22,000,000,000,000.00		220,000,000	745,000,000.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,000,000.00
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
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND217	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000		36,400,000,000,000.00		364,000,000	364,000,000.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2013			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	3,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	1,000,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			4,668,000,000,000.00	46,680,000	11,670,000.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IWA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA218	On	03/05/2012			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA250	On	13/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014	Spot Bond			100.00000	100.00000		600,000,000,000.00	6,000,000,000.00	6,000,000	3,000,000.00
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000		940,000,000,000.00	9,400,000,000.00	9,400,000	4,700,000.00
MAQ00	On	27/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	09/02/2013			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
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP16	On	13/10/2012			100.00000	100.00000			800,000,000,000.00	8,000,000	4,000,000.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MBP23	On	13/02/2015			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSBOn	05/01/2019	Spot Bond			9.34000	9.34000			0.00	0	0.00
MEFSBOn	05/01/2022	Spot Bond			10.01000	10.01000			0.00	0	0.00
MET01 On	15/12/2014	Spot Bond			100.00000	100.00000		10,360,000,000,000.00		103,600,000	68,800,000.00
MFS1AOn	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1AOn	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B On	20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01 On	15/09/2015	Spot Bond			100.00000	100.00000		300,000,000.00		3,000	16,000,000.00
MTN02 On	13/07/2014	Spot Bond			100.00000	100.00000		200,700,000,000.00		2,007,000	3,000,000.00
MTN03 On	13/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTN04 On	13/07/2017	Spot Bond			100.00000	100.00000		400,000,000.00		4,000	3,500,000.00
MTN05 On	28/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MTNC0On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A111On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A202On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A205On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
N4A208On	14/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			400,000,000.00	4,000	8,000,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			200,000,000.00	2,000	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			700,000,000.00	7,000	9,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	3,611,400.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			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
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2016			6.82500	6.82500			0.00	0	0.00
NQ1A1	On	22/05/2014			6.58500	6.58500			0.00	0	0.00
NQ1A1	On	22/05/2012			6.12500	6.12500			0.00	0	0.00
NQ1A1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2014			6.92500	6.92500			0.00	0	0.00
NQ1B1	On	22/05/2012			6.57500	6.57500			0.00	0	0.00
NQ1B1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2014			7.32500	7.32500			0.00	0	0.00
NQ1C1	On	22/05/2012			7.05500	7.05500			0.00	0	0.00
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		6,000,000,000,000.00		60,000,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		23,160,000,000,000.00		231,600,000	115,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01	On	30/11/2018			100.00000	100.00000			1,380,000,000,000.00	13,800,000	6,900,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			500,000,000.00	5,000	5,000.00
NRA02	On	31/05/2023			100.00000	100.00000			15,600,000,000,000.00	156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			880,000,000,000.00	8,800,000	4,400,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000		2,028,500,000,000.00		20,285,000	8,350,600.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4EOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015			6.60000	6.56500		212,623,648,842,000.00	32,215,704,370	19,590,591,472.00	
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.27000	8.23000		245,297,231,055,020.00	29,661,092,026	9,947,424,000.00	
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013			219.14883	219.13108		310,314,743,280,000.00	1,416,000,000	494,083,700.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.18000	2.18000			2,718,460,000,000.00	1,247,000,000	488,000,000.00
R201	On	21/12/2014	Spot Bond			6.14000	6.11000			48,889,957,912,680.00	7,962,533,862	2,789,649,000.00
R202	On	07/12/2033	Spot Bond			2.37000	2.37000			7,647,113,100,000.00	3,226,630,000	1,855,431,283.00
R203	On	15/09/2017	Spot Bond			7.20500	7.20000			101,528,171,620,040.00	14,091,349,288	5,600,609,644.00
R204	On	21/12/2018	Spot Bond			7.49500	7.50000			103,770,793,484,890.00	13,845,336,022	5,233,499,200.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.04000	6.00500			33,521,607,400,000.00	5,549,935,000	2,476,215,970.00
R207	On	15/01/2020	Spot Bond			7.74500	7.74500			210,568,615,678,000.00	27,187,684,400	9,715,940,000.00
R208	On	31/03/2021	Spot Bond			7.83000	7.80500			150,340,253,256,000.00	19,200,543,200	7,467,355,250.00
R209	On	31/03/2036	Spot Bond			8.78000	8.70500			231,664,443,387,360.00	26,385,471,912	11,896,928,000.00
R210	On	31/03/2028	Spot Bond			2.38000	2.38000			1,147,160,000,000.00	482,000,000	625,000,000.00
R211	On	31/01/2017	Spot Bond			0.86000	0.85000			970,080,000,000.00	1,128,000,000	534,000,000.00
R212	On	31/01/2022	Spot Bond			2.13000	2.13000			8,037,342,000,000.00	3,773,400,000	792,072,000.00
R213	On	28/02/2031	Spot Bond			8.70000	8.66000			59,949,960,000,000.00	6,890,800,000	3,426,700,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			93,830,750,000,000.00	14,435,500,000	3,363,470,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2013	Spot Bond			5.87500	5.87500			0.00	0	0.00
RES08	On	15/05/2012	Spot Bond			100.00000	100.00000		28,500,000,000,000.00		285,000,000	275,000,000.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		5,360,000,000,000.00	53,600,000,000.00	53,600,000	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		2,608,300,000,000.00	26,083,000,000.00	26,083,000	8,520,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		1,200,000,000,000.00	12,000,000,000.00	12,000,000	9,500,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			1,700,000,000,000.00	17,000,000	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			2,144,300,000,000.00	21,443,000	5,363,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	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
SYN82	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN83	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN833	On	25/08/2012			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2013			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2013			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2013			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2013			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2013			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2013			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2013			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN882	On	27/02/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	2,000,000.00
SYN884	On	16/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN891	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN892	On	05/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN893	On	11/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN894	On	15/05/2012	Spot Bond			100.00000	100.00000			10,200,000,000,000.00	102,000,000	51,000,000.00
SYN895	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN896	On	16/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	500,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS92	On	08/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH9A1C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016			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		2,000,000,000,000.00	20,000,000	5,000,000.00	
TL15	On	29/04/2015			100.00000	100.00000		300,000,000.00	3,000	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		203,400,600,000,000.00	2,034,006,000	1,017,006,000.00	
TN20	On	17/09/2020			100.00000	100.00000		72,480,400,000,000.00	724,804,000	314,404,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			23,200,000,000,000.00	232,000,000	103,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			46,000,000,000,000.00	460,000,000	684,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,201,200,000,000.00	32,012,000	17,012,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD004	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			14,600,000,000,000.00	146,000,000	73,000,000.00

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			11,000,000,000,000.00	110,000,000	125,446,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			10,461,834,100,000.00	104,618,341	71,618,341.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			10,800,000,000,000.00	108,000,000	27,000,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
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 : **2,654,818,103,415,990.00** **218,675,608,221** **95,146,643,860.00**

Grand Total: **2,654,818,287,178,930.00** **18,675,626,417** **95,147,861,959.00**